



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/04/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	06/05/2021	Bond Future			12.07853	72.14305	12.01550	72.45740			0.00	0	35
ES33	On	05/08/2021	Bond Future			12.35863	72.92350	12.29272	73.24158			0.00	0	
ES33	On	04/11/2021	Bond Future			12.63993	69.96904	12.57106	70.29090			0.00	0	
ES33	On	03/02/2022	Bond Future			12.94382	70.77041	12.87174	71.09604			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	06/05/2021	Bond Future			12.51107	70.82181	12.48357	70.97338			0.00	0	4,77
ES42	On	05/08/2021	Bond Future			12.77515	71.58828	12.74629	71.74185			0.00	0	
ES42	On	04/11/2021	Bond Future			13.04283	68.13617	13.01254	68.29171			0.00	0	
ES42	On	03/02/2022	Bond Future			13.32212	68.91692	13.29035	69.07432			0.00	0	
Total ES42 Future												0.00	0	4,77
Total For ES42												0.00	0	4,77
I2025	On	06/05/2021	Bond Future			150.38069	150.38069	150.39779	150.39779			0.00	0	5,51
I2025	On	05/08/2021	Bond Future			150.47717	150.47717	150.49509	150.49509			0.00	0	
I2025	On	04/11/2021	Bond Future			152.17051	152.17051	152.18911	152.18911			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			152.35463	152.35463	152.37361	152.37361			0.00	0	
Total I2025 Future												0.00	0	5,53
Total For I2025												0.00	0	5,53
I2029	On	06/05/2021	Bond Future			108.91060	108.91060	108.58340	108.58340			0.00	0	2,80
I2029	On	05/08/2021	Bond Future			110.08879	110.08879	109.75852	109.75852			0.00	0	
I2029	On	04/11/2021	Bond Future			110.17708	110.17708	109.84348	109.84348			0.00	0	
I2029	On	03/02/2022	Bond Future			111.43814	111.43814	111.10086	111.10086			0.00	0	
Total I2029 Future												0.00	0	2,80
Total For I2029												0.00	0	2,80
I2033	On	06/05/2021	Bond Future			102.59877	102.59877	103.27597	103.27597			0.00	0	10,00
I2033	On	05/08/2021	Bond Future			103.70861	103.70861	104.39367	104.39367			0.00	0	
I2033	On	04/11/2021	Bond Future			103.65100	103.65100	104.34401	104.34401			0.00	0	
I2033	On	03/02/2022	Bond Future			104.83726	104.83726	105.53845	105.53845			0.00	0	
Total I2033 Future												0.00	0	10,00
Total For I2033												0.00	0	10,00
I2038	On	06/05/2021	Bond Future			115.58181	115.58181	115.56786	115.56786			0.00	0	7,90
I2038	On	05/08/2021	Bond Future			115.11048	115.11048	115.09695	115.09695			0.00	0	
I2038	On	04/11/2021	Bond Future			116.40613	116.40613	116.39274	116.39274			0.00	0	
I2038	On	03/02/2022	Bond Future			115.98634	115.98634	115.97292	115.97292			0.00	0	
Total I2038 Future												0.00	0	7,90
Total For I2038												0.00	0	7,90
I2046	On	06/05/2021	Bond Future			103.58366	103.58366	104.81568	104.81568			0.00	0	15,10
I2046	On	05/08/2021	Bond Future			104.70429	104.70429	105.95006	105.95006			0.00	0	
I2046	On	04/11/2021	Bond Future			104.07495	104.07495	105.33509	105.33509			0.00	0	
I2046	On	03/02/2022	Bond Future			105.26644	105.26644	106.54090	106.54090			0.00	0	
Total I2046 Future												0.00	0	15,10
Total For I2046												0.00	0	15,10
I2050	On	06/05/2021	Bond Future			107.30014	107.30014	108.39386	108.39386			0.00	0	11,00
I2050	On	05/08/2021	Bond Future			106.53331	106.53331	107.63949	107.63949			0.00	0	
I2050	On	04/11/2021	Bond Future			107.73234	107.73234	108.85119	108.85119			0.00	0	
I2050	On	03/02/2022	Bond Future			107.01788	107.01788	108.14954	108.14954			0.00	0	
Total I2050 Future												0.00	0	11,00
Total For I2050												0.00	0	11,00
R186	On	06/05/2021	Bond Future			7.59579	117.12327	7.53162	117.43595		9.07	219,723,254.52	1,876	107,10
R186	On	05/08/2021	Bond Future			7.80203	113.08069	7.73370	113.39720		8.61	0.00	0	
R186	On	04/11/2021	Bond Future			8.00628	114.32701	7.93350	114.64739		7.84	0.00	0	
R186	On	03/02/2022	Bond Future			8.23412	110.32777	8.15640	110.65188		7.15	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												219,723,254.52	1,876	107,15
R186	On	06/05/2021	Bond Future	7.60	Put			1,177.88000	1.17788	1,307,190	9.11	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.60	Call			1,511.03000	1.51103	1,327,660	9.11	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.30	Call			841.47000	0.84147	713,670	9.02	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			1,979.16000	1.97916	2,164,040	9.02	0.00	0	15,17
R186	On	06/05/2021	Bond Future	10.76	Put			0.01000	0.00001	0,010	9.67	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			14,467.32000	14.46732	14,154,640	9.67	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.00000	0.00000	0,010	9.67	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			14,549.39000	14.54939	14,236,720	9.67	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.00000	0.00000	0,010	9.67	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call			14,508.36000	14.50836	14,195,690	9.67	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			902.86000	0.90286	975,030	9.08	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			4,878.13000	4.87813	4,633,790	9.08	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			883.03000	0.88303	953,830	9.10	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			4,946.94000	4.94694	4,701,230	9.10	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			892.79000	0.89279	964,270	9.09	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			4,912.40000	4.91240	4,667,370	9.09	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,129.99000	3.12999	2,949,900	7.87	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			2,442.51000	2.44251	2,582,800	7.87	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			3,154.16000	3.15416	2,973,270	7.87	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			2,422.94000	2.42294	2,562,430	7.87	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,178.43000	3.17843	2,996,750	7.88	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			2,403.48000	2.40348	2,542,180	7.88	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			5,038.67000	5.03867	5,260,760	6.81	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,356.26000	1.35626	1,253,500	6.82	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			5,008.85000	5.00885	5,230,200	6.82	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,328.90000	1.32890	1,227,600	6.81	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			5,068.60000	5.06860	5,291,410	6.81	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,342.53000	1.34253	1,240,510	6.81	0.00	0	
Total R186 Option												0.00	0	25,17
Total For R186												219,723,254.52	1,876	132,37
R197	On	06/05/2021	Bond Future			321.14533	321.14533	321.17047	321.17047			0.00	0	2,95
R197	On	05/08/2021	Bond Future			316.61688	316.61688	316.64377	316.64377			0.00	0	
R197	On	04/11/2021	Bond Future			320.18017	320.18017	320.20841	320.20841			0.00	0	
R197	On	03/02/2022	Bond Future			315.74609	315.74609	315.77503	315.77503			0.00	0	
Total R197 Future												0.00	0	2,95
Total For R197												0.00	0	2,95
R202	On	06/05/2021	Bond Future			230.81106	230.81106	231.47549	231.47549			0.00	0	9,20
R202	On	05/08/2021	Bond Future			229.05741	229.05741	229.73001	229.73001			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R202	On	04/11/2021	Bond Future			231.63488	231.63488	232.31594	232.31594			0.00	0	
R202	On	03/02/2022	Bond Future			229.98429	229.98429	230.67333	230.67333			0.00	0	
Total R202 Future												0.00	0	9,23
Total For R202												0.00	0	9,23
R2023	On	06/05/2021	Bond Future			5.36939	105.54657	5.35041	105.57970		2.25	0.00	0	40,64
R2023	On	05/08/2021	Bond Future			5.56340	106.66197	5.54080	106.69593		2.11	0.00	0	
R2023	On	04/11/2021	Bond Future			5.78123	103.92939	5.75381	103.96408		2.01	0.00	0	
R2023	On	03/02/2022	Bond Future			6.10800	105.09480	6.07352	105.13000		1.71	0.00	0	
Total R2023 Future												0.00	0	40,64
R2023	On	06/05/2021	Bond Future	7.56	Put			0.00000	0.00000	0,000	2.68	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			3,765.54000	3.76554	3,732,410	2.68	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	0,000	2.68	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			3,798.80000	3.79880	3,765,670	2.68	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.00000	0.00000	0,000	2.68	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			3,782.17000	3.78217	3,749,040	2.68	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			311.46000	0.31146	296,850	1.85	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			666.60000	0.66660	686,150	1.84	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			303.83000	0.30383	289,420	1.84	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			674.17000	0.67417	693,920	1.83	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			296.29000	0.29629	282,080	1.83	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			659.13000	0.65913	678,480	1.85	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			111.72000	0.11172	104,930	1.43	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			1,174.53000	1.17453	1,202,430	1.43	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			107.24000	0.10724	100,670	1.43	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			1,195.73000	1.19573	1,223,850	1.43	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			109.46000	0.10946	102,780	1.43	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			1,185.11000	1.18511	1,213,120	1.43	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			1,253.07000	1.25307	1,278,890	1.55	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			223.26000	0.22326	213,790	1.55	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			1,245.25000	1.24525	1,270,980	1.55	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			218.19000	0.21819	208,890	1.55	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			1,260.91000	1.26091	1,286,810	1.55	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			220.71000	0.22071	211,330	1.55	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	40,64
R2030	On	06/05/2021	Bond Future			9.61906	92.77121	9.55043	93.14668		15.43	1,948,195.41	21	114,96
R2030	On	05/08/2021	Bond Future			9.85453	89.74662	9.78256	90.12649		14.92	0.00	0	
R2030	On	04/11/2021	Bond Future			10.07798	90.73620	10.00267	91.12059		13.66	0.00	0	
R2030	On	03/02/2022	Bond Future			10.32311	87.74982	10.24415	88.13857		12.57	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2030 Future												1,948,195.41	21	114,96
R2030	On	06/05/2021	Bond Future	8.95	Call			586.89000	0.58689	486,560	15.07	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Put			3,959.14000	3.95914	4,234,280	15.07	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	8.86	Call			476.80000	0.47680	390,680	15.01	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Call			523.68000	0.52368	431,370	15.04	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Put			4,183.98000	4.18398	4,467,140	15.04	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.00	Call			655.46000	0.65546	546,810	15.10	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Put			3,740.80000	3.74080	4,007,620	15.10	0.00	0	5,00
R2030	On	06/05/2021	Bond Future	9.25	Call			1,086.83000	1.08683	933,130	15.28	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put			2,754.34000	2.75434	2,976,110	15.28	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Call			1,300.61000	1.30061	1,128,070	15.34	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put			2,408.73000	2.40873	2,611,660	15.34	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Put			4,797.47000	4.79747	5,099,920	14.95	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			382.94000	0.38294	309,920	14.95	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			2,682.88000	2.68288	2,900,910	15.29	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			1,127.60000	1.12760	970,160	15.29	0.00	0	30
R2030	On	06/05/2021	Bond Future	10.95	Call			7,393.14000	7.39314	7,032,020	16.59	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			118.72000	0.11872	133,070	16.59	0.00	0	30
R2030	On	06/05/2021	Bond Future	11.70	Put			13.19000	0.01319	14,840	16.59	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call			10,874.06000	10.87406	10,500,240	16.59	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			200.46000	0.20046	223,980	16.59	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call			6,433.03000	6.43303	6,081,080	16.59	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			13.63000	0.01363	15,330	16.59	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			10,828.02000	10.82802	10,454,250	16.59	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			12.77000	0.01277	14,360	16.59	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			10,920.08000	10.92008	10,546,200	16.59	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			996.32000	0.99632	1,098,920	15.80	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.92	Call			2,994.67000	2.99467	2,721,800	15.80	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			896.38000	0.89638	761,230	15.21	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			3,127.69000	3.12769	3,368,010	15.21	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			809.96000	0.80996	895,670	15.95	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call			3,444.91000	3.44491	3,155,150	15.95	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			35.90000	0.03590	25,630	14.84	0.00	0	70
R2030	On	06/05/2021	Bond Future	8.36	Put			6,969.94000	6.96994	7,315,510	14.84	0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Call			125.49000	0.12549	95,590	14.84	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Put			4,368.35000	4.36835	4,657,700	15.01	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Put			9,265.88000	9.26588	9,631,080	14.84	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			2,863.27000	2.86327	3,090,660	15.26	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			1,027.08000	1.02708	879,000	15.26	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	05/08/2021	Bond Future	9.75	Call		3,080.86000	3.08086	2,878,740	14.92	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Put		12,207.11000	12.20711	12,554,980	14.39	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		5,182.39000	5.18239	4,916,700	15.57	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Put		6,428.45000	6.42845	6,700,170	14.43	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call		1,199.04000	1.19904	1,090,890	14.43	0.00	0	47
R2030	On	05/08/2021	Bond Future	10.15	Call		4,246.69000	4.24669	4,005,340	15.24	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put		2,328.85000	2.32885	2,467,370	15.24	0.00	0	47
R2030	On	05/08/2021	Bond Future	10.42	Put		1,854.16000	1.85416	1,969,150	15.56	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put		3,253.41000	3.25341	3,431,160	14.92	0.00	0	47
R2030	On	05/08/2021	Bond Future	10.30	Call		4,736.52000	4.73652	4,481,730	15.40	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put		2,051.01000	2.05101	2,176,090	15.40	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put		6,642.88000	6.64288	6,919,260	14.40	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call		1,128.30000	1.12830	1,024,810	14.40	0.00	0	20
R2030	On	05/08/2021	Bond Future	10.42	Call		5,147.56000	5.14756	4,882,680	15.56	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call		257.06000	0.25706	225,060	14.39	0.00	0	20
R2030	On	05/08/2021	Bond Future	9.45	Put		4,129.20000	4.12920	4,338,150	14.75	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		2,346.57000	2.34657	2,175,650	14.75	0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call		11,535.44000	11.53544	11,179,320	16.01	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		284.10000	0.28410	307,850	16.01	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Put		5,930.67000	5.93067	6,190,890	14.48	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		1,381.21000	1.38121	1,261,560	14.48	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.41	Put		1,869.86000	1.86986	1,985,670	15.55	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		5,112.81000	5.11281	4,848,750	15.55	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		1,838.58000	1.83858	1,952,760	15.57	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call		1,395.24000	1.39524	1,290,510	13.15	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call		8,385.71000	8.38571	8,082,150	14.65	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		2,580.85000	2.58085	2,712,520	14.18	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call		5,555.58000	5.55558	5,304,260	14.15	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call		3,573.18000	3.57318	3,375,680	13.60	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	8.27	Put		10,319.68000	10.31968	10,632,280	13.15	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		853.12000	0.85312	781,330	13.15	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put		8,002.96000	8.00296	8,282,620	13.15	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Put		4,100.69000	4.10069	4,287,580	13.60	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		2,613.83000	2.61383	2,746,900	14.15	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		1,405.89000	1.40589	1,486,720	14.65	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call		5,588.04000	5.58804	5,336,010	14.17	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		2,597.30000	2.59730	2,729,660	14.17	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		5,620.55000	5.62055	5,367,830	14.18	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Put		6,288.77000	6.28877	6,534,860	13.24	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call		2,055.38000	2.05538	1,917,080	13.24	0.00	0	1,10

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/11/2021	Bond Future	11.26	Call			7,779.33000	7.77933	7,485,790	14.65	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			1,633.72000	1.63372	1,724,570	14.65	0.00	0	1,10
R2030	On	03/02/2022	Bond Future	9.43	Call			2,256.83000	2.25683	2,113,930	12.06	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			6,397.35000	6.39735	6,643,200	12.06	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call			2,275.42000	2.27542	2,131,730	12.06	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			5,291.78000	5.29178	5,509,850	12.27	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			2,111.31000	2.11131	1,974,710	12.01	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			6,363.59000	6.36359	6,608,650	12.06	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			6,672.05000	6.67205	6,924,200	12.01	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.45	Call			2,294.11000	2.29411	2,149,630	12.07	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			6,329.96000	6.32996	6,574,230	12.07	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Put			10,718.40000	10.71840	11,034,050	11.95	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			919.11000	0.91911	846,010	11.95	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.78	Call			2,961.23000	2.96123	2,790,550	12.27	0.00	0	
Total R2030 Option												0.00	0	21,34
Total For R2030												1,948,195.41	21	136,31
R2032	On	06/05/2021	Bond Future			10.46878	86.68943	10.39517	87.11582		18.54	0.00	0	137,20
R2032	On	05/08/2021	Bond Future			10.70527	87.60552	10.62838	88.03684		17.24	0.00	0	
R2032	On	04/11/2021	Bond Future			10.94072	84.42566	10.86044	84.86201		16.58	0.00	0	
R2032	On	03/02/2022	Bond Future			11.19197	85.37271	11.10808	85.81404		14.59	0.00	0	
Total R2032 Future												0.00	0	137,20
R2032	On	06/05/2021	Bond Future	12.12	Put			75.64000	0.07564	85,050	20.02	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			9,351.53000	9.35153	8,934,550	20.02	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			77.62000	0.07762	87,260	20.02	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			9,256.07000	9.25607	8,839,560	20.02	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Call			9,303.81000	9.30381	8,887,060	20.02	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			1,827.82000	1.82782	1,602,010	18.40	0.00	0	70
R2032	On	06/05/2021	Bond Future	10.33	Put			2,207.74000	2.20774	2,408,320	18.40	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			21.93000	0.02193	24,700	20.02	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.57	Call			11,489.12000	11.48912	11,065,500	20.02	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			79.64000	0.07964	89,520	20.02	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			1,979.44000	1.97944	2,104,270	17.94	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			5,965.46000	5.96546	5,658,970	17.94	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			1,995.20000	1.99520	2,120,880	17.92	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			5,928.48000	5.92848	5,622,840	17.92	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			1,963.80000	1.96380	2,087,780	17.95	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			6,002.51000	6.00251	5,695,170	17.95	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			10,212.73000	10.21273	10,546,890	15.85	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,271.66000	1.27166	1,169,470	15.85	0.00	0	70

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/11/2021	Bond Future	11.70	Call		6,970.87000	6.97087	6,668,050	17.35	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		1,123.70000	1.12370	1,192,570	17.81	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.71	Call		7,006.10000	7.00610	6,702,590	17.36	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		2,556.26000	2.55626	2,689,790	17.35	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		2,540.84000	2.54084	2,673,680	17.36	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		6,935.70000	6.93570	6,633,570	17.34	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		2,571.78000	2.57178	2,706,000	17.34	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		7,856.35000	7.85635	8,150,920	15.85	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		1,971.37000	1.97137	1,829,590	15.85	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call		10,900.11000	10.90011	10,532,630	17.81	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		822.71000	0.82271	753,390	13.87	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.66	Call		3,413.89000	3.41389	3,215,520	14.16	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put		5,826.14000	5.82614	6,069,100	14.16	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.44	Call		2,914.70000	2.91470	2,735,460	14.00	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		6,615.13000	6.61513	6,878,950	13.99	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call		2,936.44000	2.93644	2,756,330	14.01	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		6,511.87000	6.51187	6,773,090	14.01	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call		2,893.36000	2.89336	2,714,970	13.99	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		9,066.21000	9.06621	9,379,520	13.87	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		13,612.56000	13.61256	13,984,570	13.87	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Put		12,355.59000	12.35559	12,714,490	13.87	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		1,022.34000	1.02234	939,910	13.87	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.81	Call		1,811.79000	1.81179	1,683,770	13.87	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		6,580.68000	6.58068	6,843,620	13.99	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		6,546.05000	6.54605	6,808,140	14.00	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		2,871.79000	2.87179	2,694,280	13.99	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Call		2,327.91000	2.32791	2,174,110	13.87	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put		7,659.71000	7.65971	7,947,240	13.87	0.00	0	9
Total R2032 Option											0.00	0	4,45
Total For R2032											0.00	0	141,66
R2035	On	06/05/2021	Bond Future			11.13514	85.95818	11.08188	86.28672	20.65	0.00	0	99,06
R2035	On	05/08/2021	Bond Future			11.37579	86.86659	11.32016	87.19899	19.28	0.00	0	
R2035	On	04/11/2021	Bond Future			11.61478	83.34892	11.55674	83.68524	18.72	0.00	0	
R2035	On	03/02/2022	Bond Future			11.87332	84.28382	11.81265	84.62403	16.50	0.00	0	
Total R2035 Future											0.00	0	99,06
R2035	On	06/05/2021	Bond Future	10.81	Put		3,151.81000	3.15181	3,327,390	20.10	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		1,445.06000	1.44506	1,292,100	20.10	0.00	0	1,65
R2035	On	06/05/2021	Bond Future	11.05	Put		2,310.56000	2.31056	2,448,480	20.43	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.55	Call		884.85000	0.88485	773,250	19.70	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	06/05/2021	Bond Future	10.55	Put		4,271.18000	4.27118	4,488,120	19.70	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put		7,031.99000	7.03199	7,312,610	19.32	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call		641.82000	0.64182	552,480	19.50	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.15	Put		2,010.93000	2.01093	2,134,050	20.54	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call		2,430.81000	2.43081	2,225,390	20.54	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call		10,361.42000	10.36142	10,037,690	22.42	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put		113.20000	0.11320	120,090	22.42	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.05	Call		2,113.00000	2.11300	1,922,380	20.43	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		7,625.09000	7.62509	7,314,620	22.42	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		274.65000	0.27465	291,980	22.42	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call		7,721.46000	7.72146	7,410,250	22.42	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		280.44000	0.28044	298,140	22.42	0.00	0	
R2035	On	06/05/2021	Bond Future	10.05	Call		279.70000	0.27970	231,780	19.32	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.40	Put		5,018.82000	5.01882	5,258,020	19.50	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Put		5,893.01000	5.89301	6,153,500	19.32	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		1,569.96000	1.56996	1,669,610	20.73	0.00	0	20
R2035	On	06/05/2021	Bond Future	11.32	Call		3,024.44000	3.02444	2,795,550	20.73	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		516.18000	0.51618	549,840	21.93	0.00	0	20
R2035	On	06/05/2021	Bond Future	12.91	Put		81.02000	0.08102	85,830	22.42	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.35	Put		286.33000	0.28633	304,400	22.42	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Call		3,926.09000	3.92609	3,669,780	21.03	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		1,101.39000	1.10139	1,173,620	21.03	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.77	Call		9,674.21000	9.67421	9,352,560	22.42	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Call		6,038.96000	6.03896	5,744,080	21.93	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Call		7,673.25000	7.67325	7,362,410	22.42	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		441.37000	0.44137	373,320	19.32	0.00	0	20
R2035	On	05/08/2021	Bond Future	5.29	Put		51,125.01000	51.12501	51,457,410	18.17	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.02000	0.00002	0,020	18.17	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		50,891.72000	50.89172	51,224,120	18.17	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.02000	0.00002	0,020	18.17	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		51,008.30000	51.00830	51,340,700	18.17	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		3,774.66000	3.77466	3,916,180	19.16	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		2,403.86000	2.40386	2,264,390	18.49	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		5,798.63000	5.79863	5,991,560	18.49	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put		9,422.96000	9.42296	9,676,330	18.17	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.02000	0.00002	0,020	18.17	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		1,067.81000	1.06781	988,780	18.17	0.00	0	10
R2035	On	05/08/2021	Bond Future	11.37	Call		4,072.55000	4.07255	3,881,670	19.16	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		1,060.55000	1.06055	1,103,990	20.14	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		5,370.19000	5.37019	5,170,930	18.72	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/11/2021	Bond Future	11.75	Put		4,258.13000	4.25813	4,395,190	18.72	0.00	0	78
R2035	On	04/11/2021	Bond Future	11.08	Call		3,454.26000	3.45426	3,300,110	18.08	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		6,294.89000	6.29489	6,477,060	18.08	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.23	Put		10,028.03000	10.02803	10,267,240	17.76	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		1,757.15000	1.75715	1,660,040	17.76	0.00	0	78
R2035	On	04/11/2021	Bond Future	12.52	Call		8,040.17000	8.04017	7,797,910	19.74	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		2,710.83000	2.71083	2,804,890	19.74	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		8,077.67000	8.07767	7,834,930	19.75	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		2,695.72000	2.69572	2,789,300	19.75	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		8,002.48000	8.00248	7,760,690	19.72	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put		10,607.11000	10.60711	10,852,940	17.76	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,597.22000	1.59722	1,506,730	17.76	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put		8,132.39000	8.13239	8,346,720	17.76	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		2,413.41000	2.41341	2,291,420	17.76	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		12,801.32000	12.80132	12,508,440	20.14	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		2,725.81000	2.72581	2,820,340	19.72	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		3,497.32000	3.49732	3,348,150	15.89	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put		6,934.03000	6.93403	7,125,070	15.89	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		1,079.24000	1.07924	1,016,020	15.72	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call		3,521.60000	3.52160	3,371,790	15.90	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		6,898.57000	6.89857	7,088,970	15.90	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		3,545.67000	3.54567	3,395,200	15.90	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		6,862.97000	6.86297	7,052,710	15.90	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call		3,919.93000	3.91993	3,759,760	16.02	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		6,349.39000	6.34939	6,529,430	16.02	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call		2,341.51000	2.34151	2,228,030	15.72	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put		9,287.31000	9.28731	9,514,040	15.72	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put		14,356.46000	14.35646	14,633,450	15.72	0.00	0	
Total R2035 Option											0.00	0	14,81
Total For R2035											0.00	0	113,88
R2037	On	06/05/2021	Bond Future			11.39687	81.34965	11.33856	81.70439	22.17	10,575,454.50	130	128,52
R2037	On	05/08/2021	Bond Future			11.64065	77.95407	11.57973	78.31286	21.80	0.00	0	
R2037	On	04/11/2021	Bond Future			11.87059	78.81394	11.80710	79.17698	20.05	0.00	0	
R2037	On	03/02/2022	Bond Future			12.11946	75.44370	12.05316	75.81090	18.64	0.00	0	
Total R2037 Future											10,575,454.50	130	128,52
R2037	On	06/05/2021	Bond Future	12.42	Put		441.87000	0.44187	473,170	23.86	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call		6,645.88000	6.64588	6,322,440	23.86	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		427.95000	0.42795	458,210	23.91	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		6,739.57000	6.73957	6,415,090	23.91	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	06/05/2021	Bond Future	12.43	Put		434.88000	0.43488	465,660	23.88	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		6,692.72000	6.69272	6,368,760	23.88	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		6,343.38000	6.34338	6,087,930	22.56	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		2,383.51000	2.38351	2,487,520	22.54	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		6,305.86000	6.30586	6,051,080	22.54	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		2,400.70000	2.40070	2,505,370	22.52	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		6,268.40000	6.26840	6,014,280	22.52	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		2,366.45000	2.36645	2,469,790	22.56	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		8,174.54000	8.17454	7,912,690	21.20	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		2,732.63000	2.73263	2,833,820	21.20	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Put		5,806.45000	5.80645	5,990,550	19.55	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		3,953.49000	3.95349	3,774,550	19.55	3,098,905.55	821	60
R2037	On	04/11/2021	Bond Future	12.82	Call		8,211.53000	8.21153	7,949,190	21.22	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		2,718.38000	2.71838	2,819,080	21.22	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		8,248.34000	8.24834	7,985,510	21.23	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		2,704.00000	2.70400	2,804,210	21.23	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		6,379.13000	6.37913	6,145,410	20.37	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		3,627.93000	3.62793	3,757,250	20.37	3,084,702.25	821	75
R2037	On	03/02/2022	Bond Future	11.47	Put		6,946.22000	6.94622	7,150,200	17.94	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		3,548.09000	3.54809	3,386,250	17.93	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		7,017.21000	7.01721	7,222,570	17.93	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		3,572.12000	3.57212	3,409,590	17.94	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		6,981.78000	6.98178	7,186,450	17.94	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		3,595.95000	3.59595	3,432,730	17.94	0.00	0	
Total R2037 Option											6,183,607.80	1,642	1,35
Total For R2037											16,759,062.30	1,772	129,91
R2040	On	06/05/2021	Bond Future			11.46439	83.62509	11.43140	83.83909	22.46	9,198,759.90	110	84,77
R2040	On	05/08/2021	Bond Future			11.70115	80.00324	11.66663	80.21989	22.22	0.00	0	
R2040	On	04/11/2021	Bond Future			11.92407	80.88575	11.88806	81.10507	20.53	0.00	0	
R2040	On	03/02/2022	Bond Future			12.16514	77.28854	12.12751	77.51039	19.18	0.00	0	
Total R2040 Future											9,198,759.90	110	84,77
R2040	On	06/05/2021	Bond Future	10.83	Put		4,876.74000	4.87674	5,014,310	21.32	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		811.29000	0.81129	734,860	21.32	0.00	0	30
R2040	On	06/05/2021	Bond Future	11.58	Put		1,909.37000	1.90937	1,968,500	22.57	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		517.50000	0.51750	529,060	24.36	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		6,670.20000	6.67020	6,467,760	24.36	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		525.76000	0.52576	537,580	24.33	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		2,866.20000	2.86620	2,711,330	22.57	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		11,299.94000	11.29994	11,086,160	24.50	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	06/05/2021	Bond Future	12.43	Call		6,621.22000	6.62122	6,419,040	24.33	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		71.92000	0.07192	72,140	24.50	0.00	0	3(
R2040	On	06/05/2021	Bond Future	12.42	Put		534.13000	0.53413	546,240	24.31	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		6,572.29000	6.57229	6,370,400	24.31	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		2,397.70000	2.39770	2,303,410	21.22	0.00	0	9(
R2040	On	05/08/2021	Bond Future	11.55	Put		4,545.42000	4.54542	4,638,840	21.98	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		3,806.38000	3.80638	3,683,150	21.98	0.00	0	9(
R2040	On	05/08/2021	Bond Future	14.80	Call		16,579.50000	16.57950	16,368,740	24.11	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		2,277.84000	2.27784	2,328,120	23.51	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		7,197.25000	7.19725	7,030,880	23.51	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		2,294.10000	2.29410	2,344,740	23.49	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		235.04000	0.23504	240,930	24.11	0.00	0	9(
R2040	On	05/08/2021	Bond Future	12.48	Call		7,156.75000	7.15675	6,990,740	23.49	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put		6,432.76000	6.43276	6,555,120	21.22	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		2,310.64000	2.31064	2,361,640	23.47	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		7,116.46000	7.11646	6,950,810	23.47	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		2,874.95000	2.87495	2,930,420	21.92	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		8,718.76000	8.71876	8,554,630	21.94	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		2,859.86000	2.85986	2,915,050	21.94	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		8,641.49000	8.64149	8,477,940	21.91	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		2,890.34000	2.89034	2,946,110	21.91	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		8,680.01000	8.68001	8,516,160	21.92	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		3,883.71000	3.88371	3,779,380	18.58	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		7,231.44000	7.23144	7,348,960	18.58	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		3,909.65000	3.90965	3,804,900	18.59	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		7,194.17000	7.19417	7,311,270	18.59	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		3,857.84000	3.85784	3,753,940	18.57	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		7,268.86000	7.26886	7,386,810	18.57	0.00	0	
Total R2040 Option											0.00	0	3,6(
Total For R2040											9,198,759.90	110	88,37
R2044	On	06/05/2021	Bond Future			11.51637	80.25181	11.48836	80.43388	23.53	0.00	0	62,0(
R2044	On	05/08/2021	Bond Future			11.74457	76.71946	11.71524	76.90380	23.27	0.00	0	
R2044	On	04/11/2021	Bond Future			11.95917	77.56581	11.92855	77.75248	21.48	0.00	0	
R2044	On	03/02/2022	Bond Future			12.19107	74.05646	12.15905	74.24531	20.06	0.00	0	
Total R2044 Future											0.00	0	62,0(
R2044	On	06/05/2021	Bond Future	10.70	Put		5,970.44000	5.97044	6,100,410	22.07	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call		533.75000	0.53375	481,650	22.07	0.00	0	3,1(
R2044	On	06/05/2021	Bond Future	11.40	Call		2,086.78000	2.08678	1,968,530	23.39	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put		2,665.92000	2.66592	2,729,740	23.39	0.00	0	3,1(

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2044	On	06/05/2021	Bond Future	11.10	Put		3,870.07000	3.87007	3,961,700	22.89		0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.50	Call		6,675.36000	6.67536	6,499,870	25.67		0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		533.60000	0.53360	540,180	25.67		0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call		3,923.56000	3.92356	3,769,660	24.21		0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		1,935.61000	1.93561	1,821,740	23.32		0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.43	Put		594.41000	0.59441	602,520	25.49		0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		6,338.45000	6.33845	6,164,490	25.49		0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		576.38000	0.57638	584,030	25.54		0.00	0	
R2044	On	06/05/2021	Bond Future	11.79	Put		1,547.39000	1.54739	1,581,990	23.98		0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.10	Call		1,269.10000	1.26910	1,178,660	22.89		0.00	0	
R2044	On	06/05/2021	Bond Future	11.79	Call		3,470.60000	3.47060	3,323,130	23.98		0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		6,434.44000	6.43444	6,260,020	25.54		0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		585.33000	0.58533	593,210	25.52		0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		6,386.42000	6.38642	6,212,230	25.52		0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		1,319.13000	1.31913	1,347,300	24.21		0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put		2,845.71000	2.84571	2,913,910	23.32		0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		7,419.50000	7.41950	7,274,020	24.86		0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		2,201.44000	2.20144	2,239,740	24.91		0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		7,500.47000	7.50047	7,354,430	24.91		0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		2,216.71000	2.21671	2,255,280	24.89		0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		7,460.05000	7.46005	7,314,280	24.89		0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		2,231.93000	2.23193	2,270,790	24.86		0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		8,529.69000	8.52969	8,389,460	22.94		0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		2,973.23000	2.97323	3,019,670	22.94		0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		8,567.59000	8.56759	8,427,110	22.96		0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		2,957.65000	2.95765	3,003,840	22.96		0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		8,491.61000	8.49161	8,351,620	22.92		0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		2,988.70000	2.98870	3,035,380	22.92		0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		7,265.01000	7.26501	7,363,430	19.45		0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		3,842.20000	3.84220	3,752,500	19.43		0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		7,341.13000	7.34113	7,440,280	19.43		0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		3,867.95000	3.86795	3,777,890	19.44		0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		7,302.98000	7.30298	7,401,770	19.44		0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		3,893.79000	3.89379	3,803,360	19.45		0.00	0	
Total R2044 Option											0.00	0	18,60	
Total For R2044											0.00	0	80,60	
R2048	On	06/05/2021	Bond Future			11.42557	79.45718	11.40755	79.57748	23.89		7,468,974.92	94	137,20
R2048	On	05/08/2021	Bond Future			11.63893	80.29689	11.62005	80.41882	22.39		0.00	0	5,00
R2048	On	04/11/2021	Bond Future			11.84965	76.76992	11.82991	76.89341	21.90		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2048	On	03/02/2022	Bond Future			12.07655	77.63106	12.05588	77.75603		19.31	0.00	0	
Total R2048 Future												94	142,26	
R2048	On	06/05/2021	Bond Future	10.90	Put			4,497.09000	4.49709	4,557,170	22.75	0.00	0	
R2048	On	06/05/2021	Bond Future	10.90	Call			968.10000	0.96810	907,880	22.75	0.00	0	1,00
R2048	On	06/05/2021	Bond Future	11.40	Put			2,392.28000	2.39228	2,418,480	23.74	0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Put			5,031.59000	5.03159	5,099,220	22.51	0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Call			773.87000	0.77387	721,200	22.51	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put			577.50000	0.57750	575,030	25.72	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call			6,392.02000	6.39202	6,269,250	25.72	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put			559.61000	0.55961	556,960	25.77	0.00	0	
R2048	On	06/05/2021	Bond Future	11.40	Call			2,341.79000	2.34179	2,247,690	23.74	0.00	0	1,00
R2048	On	06/05/2021	Bond Future	10.20	Put			9,035.25000	9.03525	9,138,410	21.89	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call			6,490.22000	6.49022	6,367,270	25.77	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put			568.52000	0.56852	565,960	25.74	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call			6,441.13000	6.44113	6,318,270	25.74	0.00	0	
R2048	On	06/05/2021	Bond Future	10.20	Call			154.51000	0.15451	137,370	21.89	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call			7,516.77000	7.51677	7,414,940	23.74	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put			2,183.48000	2.18348	2,203,580	23.74	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put			5,704.20000	5.70420	5,759,680	21.58	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call			2,899.07000	2.89907	2,832,620	21.58	0.00	0	1,00
R2048	On	05/08/2021	Bond Future	10.50	Put			9,215.57000	9.21557	9,296,510	20.73	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Call			1,311.83000	1.31183	1,270,840	20.73	0.00	0	1,00
R2048	On	05/08/2021	Bond Future	10.00	Put			12,588.32000	12.58832	12,684,410	20.73	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call			681.44000	0.68144	655,600	20.73	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put			10,490.38000	10.49038	10,577,740	20.73	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call			1,023.72000	1.02372	989,150	20.73	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.90	Put			7,018.53000	7.01853	7,085,210	21.02	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call			2,096.28000	2.09628	2,041,030	21.02	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	12.51	Call			7,558.30000	7.55830	7,456,280	23.77	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put			2,168.28000	2.16828	2,188,190	23.77	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call			7,599.85000	7.59985	7,497,660	23.79	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put			2,153.19000	2.15319	2,172,930	23.79	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Put			8,615.90000	8.61590	8,693,500	20.73	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call			1,475.22000	1.47522	1,430,890	20.73	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put			2,882.13000	2.88213	2,908,160	23.25	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call			8,747.95000	8.74795	8,650,330	23.27	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put			2,866.82000	2.86682	2,892,690	23.27	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call			8,786.76000	8.78676	8,688,990	23.29	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put			2,851.60000	2.85160	2,877,320	23.29	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	04/11/2021	Bond Future	12.83	Call		8,709.15000	8.70915	8,611,690	23.25	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		3,778.79000	3.77879	3,717,340	18.62	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		7,485.26000	7.48526	7,548,780	18.62	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		3,804.89000	3.80489	3,743,190	18.62	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		7,445.33000	7.44533	7,508,600	18.62	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		3,831.07000	3.83107	3,769,120	18.63	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		7,405.59000	7.40559	7,468,610	18.63	0.00	0	
Total R2048 Option											0.00	0	6,66
Total For R2048											7,468,974.92	94	148,92
R209	On	06/05/2021	Bond Future			11.06561	65.92258	11.00201	66.26181	24.72	0.00	0	26,35
R209	On	05/08/2021	Bond Future			11.27818	66.61927	11.21205	66.96240	22.81	0.00	0	
R209	On	04/11/2021	Bond Future			11.48823	64.21304	11.41951	64.56016	21.93	0.00	0	2,21
R209	On	03/02/2022	Bond Future			11.70985	64.93331	11.63840	65.28438	19.30	0.00	0	
Total R209 Future											0.00	0	28,64
R209	On	06/05/2021	Bond Future	10.25	Put		4,813.15000	4.81315	5,062,450	24.03	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		601.86000	0.60186	511,930	24.03	0.00	0	5,31
R209	On	06/05/2021	Bond Future	11.25	Call		2,774.66000	2.77466	2,542,040	25.00	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Put		8,912.64000	8.91264	9,228,910	23.91	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Call		106.19000	0.10619	83,230	23.91	0.00	0	2,11
R209	On	06/05/2021	Bond Future	10.35	Put		4,360.48000	4.36048	4,596,420	24.12	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call		731.18000	0.73118	627,890	24.12	0.00	0	50
R209	On	06/05/2021	Bond Future	10.60	Call		1,137.98000	1.13798	998,660	24.35	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put		7,429.51000	7.42951	7,729,990	23.91	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call		201.17000	0.20117	162,420	23.91	0.00	0	4,01
R209	On	06/05/2021	Bond Future	11.00	Call		2,046.52000	2.04652	1,847,850	24.72	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put		2,057.28000	2.05728	2,197,840	24.72	0.00	0	3,50
R209	On	06/05/2021	Bond Future	10.00	Put		6,053.88000	6.05388	6,332,250	23.91	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		305.23000	0.30523	329,270	26.52	0.00	0	8,31
R209	On	06/05/2021	Bond Future	11.60	Call		3,979.78000	3.97978	3,708,270	25.65	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put		888.38000	0.88838	956,100	25.65	0.00	0	3,71
R209	On	06/05/2021	Bond Future	12.22	Put		323.29000	0.32329	348,690	26.52	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		6,399.60000	6.39960	6,085,770	26.52	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		311.16000	0.31116	335,640	26.52	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put		3,342.34000	3.34234	3,542,250	24.35	0.00	0	5,21
R209	On	06/05/2021	Bond Future	11.25	Put		1,466.20000	1.46620	1,572,810	25.00	0.00	0	9,11
R209	On	06/05/2021	Bond Future	12.25	Call		6,520.59000	6.52059	6,205,400	26.52	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		6,480.23000	6.48023	6,165,480	26.52	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		317.18000	0.31718	342,110	26.52	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Call		6,439.89000	6.43989	6,125,590	26.52	0.00	0	

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	06/05/2021	Bond Future	10.00	Call		356.73000	0.35673	295,870	23.91	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		2,352.04000	2.35204	2,460,260	23.53	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		5,263.68000	5.26368	5,028,770	23.53	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		2,318.90000	2.31890	2,425,800	23.57	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		5,327.86000	5.32786	5,091,630	23.57	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		2,335.48000	2.33548	2,443,040	23.55	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		5,295.81000	5.29581	5,060,240	23.55	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		6,475.29000	6.47529	6,237,850	22.86	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		2,827.95000	2.82795	2,937,630	22.86	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		3,105.56000	3.10556	3,224,410	22.55	0.00	0	6,50
R209	On	04/11/2021	Bond Future	12.18	Call		6,506.30000	6.50630	6,268,340	22.87	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		2,812.43000	2.81243	2,921,590	22.87	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		6,537.35000	6.53735	6,298,870	22.89	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		2,797.00000	2.79700	2,905,640	22.89	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		2,336.10000	2.33610	2,205,600	21.14	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		7,254.94000	7.25494	7,471,560	21.14	0.00	0	6,50
R209	On	04/11/2021	Bond Future	9.50	Put		11,933.41000	11.93341	12,209,320	21.14	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		1,032.16000	1.03216	960,950	21.14	0.00	0	4,70
R209	On	04/11/2021	Bond Future	12.00	Call		5,953.78000	5.95378	5,725,510	22.55	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		3,149.29000	3.14929	2,995,480	18.59	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		6,309.35000	6.30935	6,506,610	18.59	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		3,170.65000	3.17065	3,016,190	18.60	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		6,277.83000	6.27783	6,474,440	18.60	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		3,191.86000	3.19186	3,036,750	18.61	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		6,246.21000	6.24621	6,442,170	18.61	0.00	0	
Total R209 Option											0.00	0	59,70
Total For R209											0.00	0	88,42
R210	On	06/05/2021	Bond Future			200.10376	200.10376	200.84427	200.84427		0.00	0	1,40
R210	On	05/08/2021	Bond Future			202.26848	202.26848	203.01790	203.01790		0.00	0	
R210	On	04/11/2021	Bond Future			201.80439	201.80439	202.56283	202.56283		0.00	0	
R210	On	03/02/2022	Bond Future			204.11423	204.11423	204.88175	204.88175		0.00	0	
Total R210 Future											0.00	0	1,40
Total For R210											0.00	0	1,40
R212	On	06/05/2021	Bond Future			171.78472	171.78472	171.78058	171.78058		0.00	0	2,90
R212	On	05/08/2021	Bond Future			171.31129	171.31129	171.30787	171.30787		0.00	0	
R212	On	04/11/2021	Bond Future			173.23932	173.23932	173.23640	173.23640		0.00	0	
Total R212 Future											0.00	0	2,90
Total For R212											0.00	0	2,90
R213	On	06/05/2021	Bond Future			10.07000	82.49779	9.99628	82.89394	18.01	0.00	0	9,10

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr	
R213	On	05/08/2021	Bond Future			10.29517	83.36963	10.21819	83.77037		16.64	0.00	0	
R213	On	04/11/2021	Bond Future			10.52000	80.75873	10.43968	81.16412		15.93	0.00	0	
R213	On	03/02/2022	Bond Future			10.76471	81.66439	10.68075	82.07440		14.02	0.00	0	
Total R213 Future											0.00	0	9,14	
R213	On	06/05/2021	Bond Future	11.89	Put			41.58000	0.04158	46,910	19.33	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			9,463.44000	9.46344	9,072,620	19.33	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			39.32000	0.03932	44,380	19.33	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			9,552.78000	9.55278	9,161,690	19.33	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			40.44000	0.04044	45,630	19.33	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call			9,508.12000	9.50812	9,117,160	19.33	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			1,986.09000	1.98609	2,110,910	17.24	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			5,149.94000	5.14994	4,874,020	17.24	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			1,954.53000	1.95453	2,077,680	17.26	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call			5,217.42000	5.21742	4,939,830	17.26	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put			1,970.25000	1.97025	2,094,230	17.25	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call			5,183.64000	5.18364	4,906,880	17.25	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			4,949.31000	4.94931	4,678,470	17.15	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put			2,083.58000	2.08358	2,213,480	17.15	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call			3,073.17000	3.07317	2,864,060	16.57	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put			3,482.88000	3.48288	3,674,510	16.57	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put			6,186.76000	6.18676	6,461,440	16.14	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call			1,425.37000	1.42537	1,299,310	16.14	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			5,910.58000	5.91058	5,640,570	16.52	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			2,608.13000	2.60813	2,743,510	16.52	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			5,847.08000	5.84708	5,578,450	16.50	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			2,640.56000	2.64056	2,777,320	16.50	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call			5,878.69000	5.87869	5,609,360	16.51	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			2,624.19000	2.62419	2,760,250	16.51	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Call			2,966.81000	2.96681	2,789,800	13.60	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			5,623.96000	5.62396	5,856,960	13.60	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call			1,924.98000	1.92498	1,792,970	13.33	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			7,565.86000	7.56586	7,843,860	13.33	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			11,791.33000	11.79133	12,130,220	13.33	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			2,598.38000	2.59838	2,435,950	13.48	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			6,182.89000	6.18289	6,430,470	13.48	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			2,618.20000	2.61820	2,454,960	13.49	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			6,150.84000	6.15084	6,397,610	13.49	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call			2,578.64000	2.57864	2,417,020	13.47	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			1,005.37000	1.00537	924,810	13.33	0.00	0	10

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	10.25	Put			5,330.83000	5.33083	5,555,750	13.67	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			2,202.86000	2.20286	2,057,380	13.34	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			6,886.55000	6.88655	7,151,080	13.34	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			10,960.33000	10.96033	11,289,780	13.33	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			6,215.07000	6.21507	6,463,460	13.47	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call			859.02000	0.85902	787,900	13.33	0.00	0	20
R213	On	03/02/2022	Bond Future	10.25	Call			3,183.07000	3.18307	2,997,980	13.67	0.00	0	
Total R213 Option												0.00	0	90
Total For R213												0.00	0	10,04
R214	On	06/05/2021	Bond Future			11.37933	63.16160	11.35115	63.31290		26.76	0.00	0	14,80
R214	On	05/08/2021	Bond Future			11.58857	63.82911	11.55919	63.98228		24.64	0.00	0	
R214	On	04/11/2021	Bond Future			11.79496	61.25508	11.76437	61.41013		23.76	0.00	0	
R214	On	03/02/2022	Bond Future			12.01642	61.94214	11.98453	62.09899		20.86	0.00	0	
Total R214 Future												0.00	0	14,80
R214	On	06/05/2021	Bond Future	12.25	Put			597.47000	0.59747	604,970	28.10	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call			5,144.56000	5.14456	5,000,760	28.10	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put			580.14000	0.58014	587,230	28.15	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call			5,222.18000	5.22218	5,077,970	28.15	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put			588.74000	0.58874	596,040	28.12	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call			5,183.34000	5.18334	5,039,340	28.12	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call			4,936.28000	4.93628	4,826,800	24.93	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put			2,652.57000	2.65257	2,696,260	24.93	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call			4,966.68000	4.96668	4,856,910	24.94	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put			2,633.89000	2.63389	2,677,290	24.94	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call			4,997.15000	4.99715	4,887,080	24.96	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put			2,615.34000	2.61534	2,658,440	24.96	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put			3,044.67000	3.04467	3,088,560	24.88	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call			6,449.14000	6.44914	6,338,420	24.84	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put			3,076.64000	3.07664	3,120,970	24.84	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call			6,479.43000	6.47943	6,368,490	24.86	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put			3,060.70000	3.06070	3,104,810	24.86	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call			6,509.56000	6.50956	6,398,400	24.88	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call			3,390.17000	3.39017	3,314,510	20.25	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put			6,334.72000	6.33472	6,415,910	20.25	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call			3,346.55000	3.34655	3,271,470	20.23	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put			6,397.79000	6.39779	6,479,560	20.23	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call			3,368.21000	3.36821	3,292,850	20.24	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put			6,366.07000	6.36607	6,447,560	20.24	0.00	0	
Total R214 Option												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R214										0.00	0	14,80
Total for Bond										255,098,247.05	3,873	1,200,25
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total E170 Future										0.00	0	
Total For E170										0.00	0	
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R213/R186									0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future									0.00	0	
Total For R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 06/05/2021 GOVI			737.71900	737.71900	739.96300	739.96300			29,508,760.00	4	95
GOVI On 05/08/2021 GOVI			745.43800	745.43800	747.71000	747.71000			0.00	0	
GOVI On 04/11/2021 GOVI			753.73500	753.73500	756.03400	756.03400			0.00	0	
GOVI On 03/02/2022 GOVI			762.18400	762.18400	764.50900	764.50900			0.00	0	
Total GOVI Future									29,508,760.00	4	95
GOVI On 06/05/2021 GOVI	678.67	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Call			612,930.00000	61.29300	590,490,000		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	678.69	Call			612,730.00000	61.27300	590,290,000		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	678.68	Call			612,830.00000	61.28300	590,390,000		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			285,800.00000	28.58000	263,080,000		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			285,700.00000	28.57000	262,980,000		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			285,600.00000	28.56000	262,880,000		0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Call			276,240.00000	27.62400	253,250,000		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			276,140.00000	27.61400	253,150,000		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			276,340.00000	27.63400	253,350,000		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			282,410.00000	28.24100	305,660,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			282,510.00000	28.25100	305,760,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Put			282,310.00000	28.23100	305,560,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Call			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GOVI										29,508,760.00	4	95
Total for GOVI										29,508,760.00	4	95
AL37 On 06/05/2021 Index Future			775.16300	775.16300	777.18500	777.18500				0.00	0	
AL37 On 05/08/2021 Index Future			783.27500	783.27500	785.32100	785.32100				0.00	0	
AL37 On 04/11/2021 Index Future			791.99200	791.99200	794.06400	794.06400				0.00	0	
AL37 On 03/02/2022 Index Future			800.87000	800.87000	802.96600	802.96600				0.00	0	
Total AL37 Future										0.00	0	
Total For AL37										0.00	0	
AL7T On 06/05/2021 Index Future			847.73000	847.73000	851.52100	851.52100				0.00	0	
AL7T On 05/08/2021 Index Future			856.60100	856.60100	860.43500	860.43500				0.00	0	
AL7T On 04/11/2021 Index Future			866.13500	866.13500	870.01400	870.01400				0.00	0	
AL7T On 03/02/2022 Index Future			875.84400	875.84400	879.76700	879.76700				0.00	0	
Total AL7T Future										0.00	0	
Total For AL7T										0.00	0	
ALBI On 06/05/2021 Index Future			746.35700	746.35700	748.63600	748.63600				0.00	0	25
ALBI On 05/08/2021 Index Future			754.16700	754.16700	756.47300	756.47300				0.00	0	
ALBI On 04/11/2021 Index Future			762.56100	762.56100	764.89500	764.89500				0.00	0	
ALBI On 03/02/2022 Index Future			771.10900	771.10900	773.46900	773.46900				0.00	0	
Total ALBI Future										0.00	0	25
Total For ALBI										0.00	0	25
IGOV On 06/05/2021 Index Future			280.64500	280.64500	281.64300	281.64300				0.00	0	85
IGOV On 05/08/2021 Index Future			283.65100	283.65100	284.66100	284.66100				0.00	0	
IGOV On 04/11/2021 Index Future			286.87600	286.87600	287.89900	287.89900				0.00	0	
IGOV On 03/02/2022 Index Future			290.16000	290.16000	291.19400	291.19400				0.00	0	
Total IGOV Future										0.00	0	85
Total For IGOV										0.00	0	85
Total for Index										0.00	0	1,15
JIBAR f On 21/04/2021 Jibar Future			3.69500	96.30500	3.71500	96.28500				0.00	0	
JIBAR f On 19/05/2021 Jibar Future			3.74000	96.26000	3.75000	96.25000				0.00	0	
JIBAR f On 15/06/2021 Jibar Future			3.78500	96.21500	3.79500	96.20500				0.00	0	
JIBAR f On 21/07/2021 Jibar Future			3.83000	96.17000	3.84000	96.16000				0.00	0	
JIBAR f On 18/08/2021 Jibar Future			3.90000	96.10000	3.91000	96.09000				0.00	0	
JIBAR f On 15/09/2021 Jibar Future			3.93500	96.06500	3.94500	96.05500				0.00	0	30,00
JIBAR f On 15/12/2021 Jibar Future			4.26000	95.74000	4.28000	95.72000				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.40000	95.60000	4.41000	95.59000				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.84000	95.16000	4.87000	95.13000				0.00	0	47
JIBAR f On 21/09/2022 Jibar Future			4.98500	95.01500	5.01000	94.99000				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			5.36500	94.63500	5.39500	94.60500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR F On 15/03/2023 Jibar Future			5.49000	94.51000	5.51000	94.49000				0.00	0	
Total Jibar Future										0.00	0	30,47
Total For JIBAR FUTURE										0.00	0	30,47
Total for Jibar										0.00	0	30,47
5Y STN On 21/12/2021 Interest Rate Swap			90.77000	90.77000	90.76000	90.76000				0.00	0	
Total 5Y STND Future										0.00	0	5
Total For 5Y STND										0.00	0	5
Total for Interest Rate Swap										0.00	0	5
Total for Derivatives :										284,607,007.05	3,877	1,232,96
AA06 On 15/04/2021 Spot Bond					0.00000	99.88509				0.00	0	
Total AA06 SPOT										0.00	0	
Total For AA06										0.00	0	
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AA06/JIBAR SPOT										0.00	0	
Total For AA06/JIBAR										0.00	0	
AA07 On 15/04/2021 Spot Bond			6.06000	99.88392	6.06000	99.86735				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			3.47500	304.94170	3.47500	304.87821				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.33057				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	102.09034				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	102.59637	9.65000	102.56981				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.59637				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.32869				0.00	0	
Total ABFN09 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN09										0.00	0	
ABFN1 On 14/05/2022 Spot Bond					0.00000	101.20067				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1 On 11/11/2022 Spot Bond					0.00000	101.76652				0.00	0	1,000,000,00
Total ABFN16 SPOT										0.00	0	1,000,000,00
Total For ABFN16										0.00	0	1,000,000,00
ABFN1 On 26/09/2023 Spot Bond					0.00000	101.74320				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.29972				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	102.69847				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	103.74446				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	103.21856				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	104.84074				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.70144				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.22255				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.33215				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.29241				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.67042				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.18811				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	102.17309				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	101.11631				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.29659				0.00	0	1,200,000,00
Total ABFN35 SPOT										0.00	0	1,200,000,00
Total For ABFN35										0.00	0	1,200,000,00
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.66381				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.67636				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.95211				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.52803				0.00	0	3,500,000,00
Total ABFN39 SPOT										0.00	0	3,500,000,00
Total For ABFN39										0.00	0	3,500,000,00
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.79792				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.03503				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.28635				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	99.91375				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	99.91105				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	99.90919				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.20216				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.51562				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.54129				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.10830				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.11131				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	100.17107				0.00	0	2,500,000.00
Total ABFN51 SPOT										0.00	0	2,500,000.00
Total For ABFN51										0.00	0	2,500,000.00
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.11844				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.68432				0.00	0	
Total ABJ01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.12605				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.97981				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.60571				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.59000	3.59000	3.59000	148.83827				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	83.88750	100.00000	85.66828				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.05000	7.05000	7.05000	138.19809				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	18.59934	100.00000	18.55631				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	99.11173				0.00	0	
Total ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN05 On 18/04/2021 Spot Bond			2.76500	215.38068	2.76500	218.53771				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.65000	2.65000	2.65000	148.21087				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.95000	3.95000	3.95000	190.87126				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.52000	4.52000	4.52000	219.45840				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.89000	6.89000	6.89000	102.29453				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.43000	7.43000	7.43000	117.13244				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS11 On 09/04/2021 Spot Bond			5.08000	99.98608	5.08000	99.97217				0.00	0	420,000,0€
Total ABS11 SPOT										0.00	0	420,000,0€
Total For ABS11										0.00	0	420,000,0€
ABS13 On 14/05/2022 Spot Bond			5.39000	108.38053	5.39000	108.36461				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.42000	110.52196	5.42000	110.50563				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.99500	117.39396	6.99500	117.37167				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.20500	116.51602	8.20500	116.49014				0.00	0	1,500,000,0€
Total ABS17 SPOT										0.00	0	1,500,000,0€
Total For ABS17										0.00	0	1,500,000,0€
ABS18 On 26/09/2023 Spot Bond			5.86000	109.35476	5.86000	109.33760				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.68500	105.52949	7.68500	105.50786				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.48154	100.00000	10.45847				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.85500	317.27413	1.85500	317.22201				0.00	0	
Total ABS12 SPOT										0.00	0	
Total For ABS12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS14 On 31/01/2022 Spot Bond			0.99000	170.81769	0.99000	170.79363				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.30500	10.30500	10.30500	104.28656				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.26727				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.25917				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.24927				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.25050				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.80609				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.25861				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.25861				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.26554				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.26554				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	164.59575				0.00	0	
Total ACL203 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 ACL203										0.00	0	
ACL203 On 14/02/2023 Spot Bond					0.00000	166.91345				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.24563				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.24398				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.23788				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.68801				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.64568				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.87580				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.90042				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.67167				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	99.73243				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	99.82808				0.00	280,000,000	140,000,000
Total AGL03 SPOT										0.00	280,000,000	140,000,000
Total For AGL03										0.00	280,000,000	140,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	103.17375				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	103.38616				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	101.23028				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.55715				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	101.15117				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	101.15117				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	101.34560				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	101.11879				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	101.10798				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	101.22684				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	101.34567				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	101.73444				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.85319				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.77405				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.65119				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			6.58000	108.34111	6.58000	108.32173				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.68713				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.73502				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	101.49140				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2022 Spot Bond					0.00000	100.88511				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.10519				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.68705				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	100.73493				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	101.06943				0.00	0	
Total AHF6D1 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 AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.63917				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.71101				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.75888				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.16483				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.46000	113.04653	7.46000	113.02379				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			6.58000	110.77298	6.58000	110.75317				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.92500	93.01863	11.92500	92.98888				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.22000	171.11227	6.22000	171.06403				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	101.31671				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.09981				0.00	0	75,000,00
Total APF06 SPOT										0.00	0	75,000,00
Total For APF06										0.00	0	75,000,00
APF07 On 25/06/2023 Spot Bond					0.00000	100.42049				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	101.03560				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.36738				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.56056				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.76969				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	100.14409				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.30128				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.75827				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.87000	234.58173	4.87000	234.52409				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.88500	211.77954	4.88500	211.72744				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			1.97000	169.47998	1.97000	169.45156				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN14 On 20/06/2021 Spot Bond					0.00000	98.97157				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN14(On 04/05/2021 Spot Bond					0.00000	100.98553				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14(On 04/05/2021 Spot Bond					0.00000	100.99934				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14(On 31/01/2022 Spot Bond			2.01500	169.41896	2.01500	169.39035				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15(On 31/05/2021 Spot Bond					0.00000	55.82361				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15(On 02/06/2021 Spot Bond					0.00000	100.58999				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15(On 31/03/2028 Spot Bond			4.84000	180.59141	4.84000	180.54730				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	100.93701				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16(On 19/08/2021 Spot Bond					0.00000	100.73359				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16(On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	100.35484				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.28671				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.12889				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.09000	103.71163	5.09000	103.68547				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.22491				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.22825				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.24388				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	100.82118				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN208 On 24/08/2025 Spot Bond					0.00000	100.92908				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN209 On 29/08/2022 Spot Bond					0.00000	100.57686				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN214 On 29/05/2021 Spot Bond					0.00000	100.52650				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN255 On 20/06/2023 Spot Bond					0.00000	100.28591				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN264 On 20/06/2023 Spot Bond					0.00000	100.22100				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	100.78859				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN278 On 20/08/2048 Spot Bond					0.00000	100.70163				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN279 On 21/08/2023 Spot Bond					0.00000	100.68473				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	100.37640				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	100.20854				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN291 On 20/12/2023 Spot Bond					0.00000	100.24319				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN31(On 20/12/2023 Spot Bond					0.00000	100.31019				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.32500	4.32500	4.32500	101.15587				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.05500	5.05500	5.05500	92.83604				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.23047				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.26266				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	100.90403				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	100.23218				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			5.20000	102.24630	5.20000	102.22019				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.24722				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.22486				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35(On 20/06/2024 Spot Bond					0.00000	100.22882				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35(On 20/06/2024 Spot Bond					0.00000	100.23706				0.00	0	
Total ASN354 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 ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.23706				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN361 On 30/08/2024 Spot Bond					0.00000	100.57672				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.28376				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN370 On 20/12/2024 Spot Bond					0.00000	100.23256				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.24109				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN380 On 29/10/2021 Spot Bond					0.00000	101.04849				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2022 Spot Bond					0.00000	100.35513				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2022 Spot Bond					0.00000	100.35513				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.28016				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.23459				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN390 On 20/11/2022 Spot Bond					0.00000	100.62728				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.32062				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN400 On 20/12/2024 Spot Bond					0.00000	100.23296				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN410 On 20/12/2024 Spot Bond					0.00000	100.27357				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN416 On 05/12/2021 Spot Bond					0.00000	100.49012				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN420 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN421 On 20/12/2024 Spot Bond					0.00000	104.29768				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN442 On 17/06/2021 Spot Bond					0.00000	100.29955				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN445 On 17/06/2021 Spot Bond					0.00000	100.29955				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN446 On 22/06/2023 Spot Bond					0.00000	100.21822				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.22502				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN451 On 01/07/2023 Spot Bond					0.00000	100.29391				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN454 On 20/03/2023 Spot Bond					0.00000	101.18997				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN45: On 21/12/2026 Spot Bond					0.00000	102.97676				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.88199				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.88077				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	101.00676				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46: On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	100.19373				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	101.68797				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	101.10247				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.91380				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.07624				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 31/03/2024 Spot Bond			9.96500	9.96500	9.96500	100.18515				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47: On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	100.96350				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.77065				0.00	0	
Total ASN476 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 ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.24010				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.28582				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/05/2021 Spot Bond					0.00000	100.53520				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	101.26300				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	101.07522				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.23929				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.46379				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.44131				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.02010				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.36826				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.31180				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.31180				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50 On 28/09/2025 Spot Bond					0.00000	100.23323				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50 On 21/12/2026 Spot Bond			9.00000	102.64640	9.00000	102.63836				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50 On 21/12/2026 Spot Bond			8.18000	102.40723	8.18000	102.39797				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.36000	102.45976	8.36000	102.45074				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.36000	102.45976	8.36000	102.45074				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN51 On 08/04/2021 Spot Bond					0.00000	101.13156				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN51 On 14/04/2021 Spot Bond					0.00000	99.91425				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN52 On 31/07/2022 Spot Bond			9.10000	101.66070	9.10000	101.63571				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52 On 31/07/2024 Spot Bond			11.05000	102.01062	11.05000	101.98031				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53 On 31/07/2024 Spot Bond			11.00000	102.00167	11.00000	101.97150				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53 On 13/05/2021 Spot Bond					0.00000	100.60769				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	

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 31/01/2024 Spot Bond			10.50000	101.91213	10.50000	101.88332			25,515,000,000,000.00	2,430,000,000	1,215,000,000
Total ASN532 SPOT									25,515,000,000,000.00	2,430,000,000	1,215,000,000
Total For ASN532									25,515,000,000,000.00	2,430,000,000	1,215,000,000
ASN53: On 31/01/2024 Spot Bond			10.50000	101.91213	10.50000	101.88332			22,512,000,000,000.00	2,144,000,000	1,072,000,000
Total ASN538 SPOT									22,512,000,000,000.00	2,144,000,000	1,072,000,000
Total For ASN538									22,512,000,000,000.00	2,144,000,000	1,072,000,000
ASN54: On 02/04/2026 Spot Bond					0.00000	100.01642			0.00	0	
Total ASN540 SPOT									0.00	0	
Total For ASN540									0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.99353			0.00	0	
Total ASN541 SPOT									0.00	0	
Total For ASN541									0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.70636			0.00	0	
Total ASN542 SPOT									0.00	0	
Total For ASN542									0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	101.93004	10.60000	101.90096			0.00	0	
Total ASN545 SPOT									0.00	0	
Total For ASN545									0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	103.03009	10.47000	101.87803			0.00	0	
Total ASN557 SPOT									0.00	0	
Total For ASN557									0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	101.88423	10.55000	101.85496			0.00	0	
Total ASN558 SPOT									0.00	0	
Total For ASN558									0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.95680			0.00	0	
Total ASN560 SPOT									0.00	0	
Total For ASN560									0.00	0	
ASN56: On 10/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.75352			0.00	0	
Total ASN561 SPOT									0.00	0	
Total For ASN561									0.00	0	
ASN56: On 10/05/2021 Spot Bond					0.00000	100.76620			0.00	0	
Total ASN562 SPOT									0.00	0	
Total For ASN562									0.00	0	
ASN56: On 10/05/2021 Spot Bond					0.00000	100.76620			0.00	0	
Total ASN563 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 ASN563										0.00	0	
ASN56: On 17/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.70156				0.00	0	
Total ASN565 SPOT										0.00	0	
Total For ASN565										0.00	0	
ASN56: On 19/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.61061				0.00	0	
Total ASN566 SPOT										0.00	0	
Total For ASN566										0.00	0	
ASN56: On 24/05/2021 Spot Bond			5.15000	5.15000	5.15000	100.62082				0.00	0	
Total ASN567 SPOT										0.00	0	
Total For ASN567										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.70804				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.67625				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.59575				0.00	0	
Total ASN570 SPOT										0.00	0	
Total For ASN570										0.00	0	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.56867				0.00	0	
Total ASN571 SPOT										0.00	0	
Total For ASN571										0.00	0	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.58221				0.00	0	
Total ASN572 SPOT										0.00	0	
Total For ASN572										0.00	0	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.58221				0.00	0	
Total ASN573 SPOT										0.00	0	
Total For ASN573										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.35817				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.22488				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.35194				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 08/06/2021 Spot Bond			4.66200	4.66200	4.66200	100.42150				0.00	0	
Total ASN582 SPOT										0.00	0	
Total For ASN582										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.51867				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 07/09/2021 Spot Bond					0.00000	100.40340				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN58: On 13/02/2022 Spot Bond					0.00000	100.45120				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	100.47606				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	100.81000				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 30/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN592 SPOT										0.00	0	
Total For ASN592										0.00	0	
ASN59: On 30/06/2021 Spot Bond			4.67500	4.67500	4.67500	100.08966				0.00	0	
Total ASN593 SPOT										0.00	0	
Total For ASN593										0.00	0	
ASN59: On 01/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	100,000,000,00
Total ASN594 SPOT										0.00	0	100,000,000,00
Total For ASN594										0.00	0	100,000,000,00
ASN59: On 31/01/2022 Spot Bond			100.00000	49.91439	100.00000	49.74022				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.98000	103.42013	5.98000	103.40357				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW21 On 24/03/2022 Spot Bond			9.30000	100.36653	9.30000	100.34174				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	101.41769				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.86278				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.66246				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.71999				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.10835				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.45500	99.21948	6.45500	99.20217				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.78009				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.66719				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.81311				0.00	0	500,000,0€
Total BAW36 SPOT										0.00	0	500,000,0€
Total For BAW36										0.00	0	500,000,0€
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.98140				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.08576				0.00	0	
Total BAYA64 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA64										0.00	0	
BAYA64 On 31/03/2023 Spot Bond			8.78000	8.78000	8.78000	104.51484				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA67 On 30/06/2021 Spot Bond					0.00000	100.24152				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA71 On 31/03/2026 Spot Bond			10.91500	10.91500	10.91500	104.99047				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA72 On 31/03/2022 Spot Bond					0.00000	100.14353				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA73 On 01/07/2024 Spot Bond					0.00000	100.14092				0.00	216,000,000	108,000,000
Total BAYA74 SPOT										0.00	216,000,000	108,000,000
Total For BAYA74										0.00	216,000,000	108,000,000
BAYA74 On 01/07/2022 Spot Bond					0.00000	100.13802				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.13815				0.00	84,595,644	84,595,644
Total BAYA76 SPOT										0.00	84,595,644	84,595,644
Total For BAYA76										0.00	84,595,644	84,595,644
BAYA76 On 30/09/2022 Spot Bond					0.00000	100.14000				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.36071				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.09055				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.15850				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.09535				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.09002				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.09472				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.08500				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.09456				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.15528				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.16423				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.15956				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYB11 On 30/06/2021 Spot Bond					0.00000	100.11434				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	100.11818				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.11818				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.11818				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.12320				0.00	10,000,000	5,000,000
Total BAYB16 SPOT										0.00	10,000,000	5,000,000
Total For BAYB16										0.00	10,000,000	5,000,000
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB17 SPOT										0.00	0	0
Total For BAYB17										0.00	0	0
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.11885				0.00	0	0
Total BAYB18 SPOT										0.00	0	0
Total For BAYB18										0.00	0	0
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.45944				0.00	0	0
Total BAYB19 SPOT										0.00	0	0
Total For BAYB19										0.00	0	0
BAYB20 On 30/06/2023 Spot Bond					0.00000	100.12844				0.00	0	0
Total BAYB20 SPOT										0.00	0	0
Total For BAYB20										0.00	0	0
BC127 On 08/05/2021 Spot Bond					0.00000	100.84061				0.00	0	0
Total BC127 SPOT										0.00	0	0
Total For BC127										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			7.86000	7.86000	7.86000	105.19420				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BDX211 On 05/08/2033 Spot Bond					0.00000	100.96665				0.00	0	0
Total BDX211 SPOT										0.00	0	0
Total For BDX211										0.00	0	0
BDX31 On 05/03/2023 Spot Bond					0.00000	100.95761				0.00	0	0
Total BDX31 SPOT										0.00	0	0
Total For BDX31										0.00	0	0
BDX32 On 01/04/2022 Spot Bond					0.00000	100.07877				0.00	0	0
Total BDX32 SPOT										0.00	0	0
Total For BDX32										0.00	0	0
BDX33 On 08/03/2023 Spot Bond					0.00000	100.48238				0.00	0	0
Total BDX33 SPOT										0.00	0	0
Total For BDX33										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			7.58000	106.66630	7.58000	106.64475				0.00	0	0
Total BGL07 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 BGL07									0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.69637			0.00	0	
Total BGL08 SPOT									0.00	0	
Total For BGL08									0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	101.46649			0.00	0	
Total BGL10 SPOT									0.00	0	
Total For BGL10									0.00	0	
BGL11 On 05/05/2021 Spot Bond			7.48000	105.63053	7.48000	105.60900			0.00	0	
Total BGL11 SPOT									0.00	0	
Total For BGL11									0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	101.90782			0.00	0	
Total BGL12 SPOT									0.00	0	
Total For BGL12									0.00	0	
BGL13 On 20/08/2021 Spot Bond			6.58000	103.37286	6.58000	103.35466			0.00	0	
Total BGL13 SPOT									0.00	0	
Total For BGL13									0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.76196			0.00	30,000,000	15,000,000
Total BGL14 SPOT									0.00	30,000,000	15,000,000
Total For BGL14									0.00	30,000,000	15,000,000
BGL15 On 17/03/2022 Spot Bond					0.00000	102.49775			0.00	0	
Total BGL15 SPOT									0.00	0	
Total For BGL15									0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.84622			0.00	0	
Total BGL16 SPOT									0.00	0	
Total For BGL16									0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.13946			0.00	0	
Total BGL17 SPOT									0.00	0	
Total For BGL17									0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.76825			0.00	0	
Total BGL18 SPOT									0.00	0	
Total For BGL18									0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.55070			0.00	0	
Total BGL19 SPOT									0.00	0	
Total For BGL19									0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.73367			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.65198				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.76601				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.97723				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.32000	111.56475	6.32000	111.54558				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.34627				0.00	0	500,000,0€
Total BID12 SPOT										0.00	0	500,000,0€
Total For BID12										0.00	0	500,000,0€
BID13 On 14/06/2024 Spot Bond					0.00000	100.58156				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.57509				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.00883				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.19659				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	99.91712				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.26500				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 05/01/2025 Spot Bond					0.00000	98.14900				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	64.10900				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 11/08/2021 Spot Bond					0.00000	100.68584				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.99895				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.16602				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.64784				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.81829				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	99.34727				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	99.86982				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 03/08/2021 Spot Bond					0.00000	100.87766				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2 On 03/08/2022 Spot Bond					0.00000	100.94644				0.00	0	
Total BPPF25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BPPF25										0.00	0	
BPPF21 On 12/10/2021 Spot Bond					0.00000	99.93788				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF21 On 12/10/2023 Spot Bond					0.00000	99.93273				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF21 On 03/11/2021 Spot Bond					0.00000	100.83807				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF21 On 03/11/2022 Spot Bond					0.00000	100.87762				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF31 On 03/11/2023 Spot Bond					0.00000	100.91201				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.91878				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.14379				0.00	0	11,500,000.00
Total BWZJ24 SPOT										0.00	0	11,500,000.00
Total For BWZJ24										0.00	0	11,500,000.00
CBL26 On 06/05/2021 Spot Bond			5.18000	105.13722	5.18000	105.12236				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.71240				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.72819				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.35500	114.08873	7.35500	114.06609				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.60500	114.84494	7.60500	114.82139				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.23500	110.37844	8.23500	110.35423				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.65500	104.62854	9.65500	103.54089				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.41020				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.21184				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	101.27723				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.77348				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.82844				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.56201				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.66011				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	102.63850				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN193 On 29/08/2021 Spot Bond			3.14000	159.76296	3.14000	159.65165				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			1.94000	1.94000	1.94000	159.88933				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	110.25550	4.77000	106.79400				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.34400				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.80046				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.35000	108.88192	7.35000	108.86056				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	111.56191	8.70700	118.86900				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.21994				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.19151				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	105.95017				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	99.47309	10.98000	99.44419				0.00	0	
Total CLN379 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	112.18800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	117.46832	6.50000	113.77900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	104.89400				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	100.24317				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.82356				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.81662				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN44 On 24/05/2021 Spot Bond			6.07500	104.86961	6.07500	104.85228				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN45 On 31/01/2022 Spot Bond			1.94000	169.52068	1.94000	169.49240				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.35000	134.50596	5.35000	134.47107				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.79000	132.41092	5.79000	132.37502				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45 On 20/12/2021 Spot Bond					0.00000	102.07600				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN45 On 17/11/2021 Spot Bond					0.00000	100.79797				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.83276				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	100.94932				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN460 On 13/03/2022 Spot Bond			6.78000	103.59399	6.78000	103.57522				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	100.76932				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	100.26733				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.56956				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN470 On 19/11/2022 Spot Bond					0.00000	100.87132				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 23/06/2021 Spot Bond					0.00000	98.04600				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN475 On 29/11/2021 Spot Bond			100.00000	66.44193	100.00000	66.29325				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN480 On 20/05/2021 Spot Bond					0.00000	100.84640				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN48: On 20/05/2021 Spot Bond					0.00000	100.86439				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN48: On 02/12/2021 Spot Bond					0.00000	101.02823				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN48: On 02/12/2021 Spot Bond			6.27500	105.48165	6.27500	105.46374				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN48: On 23/06/2021 Spot Bond			10.16000	104.56876	10.16000	105.74400				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN48: On 28/07/2022 Spot Bond			6.58000	104.91989	6.58000	104.90113				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49: On 28/03/2022 Spot Bond					0.00000	100.56847				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49: On 20/06/2022 Spot Bond					0.00000	100.28346				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49: On 29/08/2022 Spot Bond					0.00000	100.62211				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49: On 04/09/2024 Spot Bond			6.98000	110.16704	6.98000	110.14650				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49: On 04/09/2024 Spot Bond					0.00000	102.76093				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN49: On 20/05/2021 Spot Bond					0.00000	100.69935				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN50: On 11/10/2022 Spot Bond					0.00000	99.92198				0.00	0	
Total CLN501 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	99.91718				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.27428				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	101.89511				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.52682				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.45641				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	94.36781				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	100.63592	9.96000	100.60935				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	104.38694	10.01000	104.35892				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.70129				0.00	0	30,000.00
Total CLN518 SPOT										0.00	0	30,000.00
Total For CLN518										0.00	0	30,000.00
CLN518 On 30/06/2022 Spot Bond			9.60000	102.58306	9.60000	103.29904				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.40577				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.56491				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 13/05/2021 Spot Bond					0.00000	100.79598				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	100.73595	9.20000	100.71134				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2021 Spot Bond					0.00000	101.06890				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.60295				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.17706				0.00	0	180,000,00
Total CLN527 SPOT										0.00	0	180,000,00
Total For CLN527										0.00	0	180,000,00
CLN527 On 25/11/2022 Spot Bond					0.00000	101.62158				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	101.02254				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2023 Spot Bond					0.00000	100.40577				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.26356				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	101.29162				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.08500	106.66258	9.08500	106.63641				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN536 On 18/07/2023 Spot Bond					0.00000	99.95881				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	101.10977				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	99.78554				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	129.81700				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	100.58690				0.00	0	14,273,495.00
Total CLN542 SPOT										0.00	0	14,273,495.00
Total For CLN542										0.00	0	14,273,495.00
CLN545 On 17/01/2024 Spot Bond					0.00000	99.79038				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			8.55500	107.45990	8.55500	107.43504				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			8.60500	105.11108	8.60500	105.08702				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			8.69500	109.56181	8.69500	109.53605				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	297.74258				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.84547				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.83465				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.67257				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	99.76139				0.00	0	4,000,000,00
Total CLN559 SPOT										0.00	0	4,000,000,00
Total For CLN559										0.00	0	4,000,000,00
CLN559 On 20/12/2023 Spot Bond			100.00000		0.00000	121.38400				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.88739				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	103.93956	10.19000	103.96992				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.55500	110.10242	8.55500	110.07694				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.91964				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.63313				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	101.98818				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.54201				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.83493				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	100.89603				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	100.97073				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			8.78500	108.47473	8.78500	108.44897				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.87880				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	101.03954				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	100.83942				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.36442				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.28782				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	101.23742				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.01575				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN58 On 10/05/2024 Spot Bond					0.00000	100.87304				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 30/05/2022 Spot Bond					0.00000	100.55170				0.00	0	27,500,000.00
Total CLN582 SPOT										0.00	0	27,500,000.00
Total For CLN582										0.00	0	27,500,000.00
CLN58 On 16/09/2025 Spot Bond					0.00000	100.41198				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2022 Spot Bond					0.00000	101.11879				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2022 Spot Bond					0.00000	100.53655				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	102.85352				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58 On 10/06/2026 Spot Bond					0.00000	100.44548				0.00	0	2,120,000.00
Total CLN587 SPOT										0.00	0	2,120,000.00
Total For CLN587										0.00	0	2,120,000.00
CLN58 On 14/06/2022 Spot Bond					0.00000	100.33065				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN58 On 18/06/2024 Spot Bond					0.00000	100.31550				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59 On 16/09/2025 Spot Bond					0.00000	100.40426				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	102.18870				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			3.77000	138.99863	3.77000	112.11729				0.00	0	
Total CLN592 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.66116				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.13473				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.66116				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.37093				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.01481				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.40593				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.31550				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.31550				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.73200				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.45275				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.86683				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.79063				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.60673				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.28084				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.68045				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	104.08536	9.32000	104.05932				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	101.05838				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	103.02568				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.46653				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.65657				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond					0.00000	100.55161				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.19338				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN616 On 20/12/2029 Spot Bond					0.00000	96.22600				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.89011				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.27772				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.53653				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.00161				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.99790				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2021 Spot Bond					0.00000	100.92253				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	91.35500				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	101.12944				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.63000	105.75366	6.63000	105.73460				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.84347				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	90.57926				0.00	0	
Total CLN627 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.56500	59.99515	12.56500	80.47708				0.00	0	310,000,00
Total CLN628 SPOT										0.00	0	310,000,00
Total For CLN628										0.00	0	310,000,00
CLN628 On 20/11/2021 Spot Bond					0.00000	100.62967				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.25500	102.10288	9.25500	102.07737				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.83964				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	100.63983				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	99.96177				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.87301				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.37741				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.65108				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.83580				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	100.98586				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.76855				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.91244				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	101.12530				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.65467				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.30952				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	101.05759				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.31006				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.83580				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.56659				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.83580				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.66945				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.83580				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN655 On 22/03/2030 Spot Bond					0.00000	99.88400				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	100.29393				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	101.80944				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	100.97413				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN659 On 20/06/2023 Spot Bond					0.00000	100.25218				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN660 On 20/12/2023 Spot Bond					0.00000	100.26148				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	98.62300				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	96.52100				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	102.74400				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	125.55900				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.91720				0.00	0	
Total CLN665 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 CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.01807				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.00433				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	107.36076				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.15043				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.60614				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.92521				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.44083				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.29753	139.67545	4.29753	113.48430				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.29753	139.67545	4.29753	113.48503				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	100.56485				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	100.94435				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.99540				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	100.95050				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.24311				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.94185				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	100.96095				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.42985				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.23259				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.23910				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.85519				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	100.27606				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	100.28367				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.28341				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN69(On 21/12/2026 Spot Bond					0.00000	100.24920				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2021 Spot Bond					0.00000	100.17273				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.24926				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	101.03085				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	92.55760				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN69 On 07/07/2021 Spot Bond					0.00000	100.00003				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN69 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	92.22610		8,900,100,000,000.00		930,000,000	930,000,000	
Total CLN696 SPOT								8,900,100,000,000.00		930,000,000	930,000,000	
Total For CLN696								8,900,100,000,000.00		930,000,000	930,000,000	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.73407		6,325,175,000,000.00		565,000,000	565,000,000	
Total CLN697 SPOT								6,325,175,000,000.00		565,000,000	565,000,000	
Total For CLN697								6,325,175,000,000.00		565,000,000	565,000,000	
CLN69 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.16362		3,848,880,000,000.00		336,000,000	336,000,000	
Total CLN698 SPOT								3,848,880,000,000.00		336,000,000	336,000,000	
Total For CLN698								3,848,880,000,000.00		336,000,000	336,000,000	
CLN69 On 21/12/2026 Spot Bond					0.00000	103.04801				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70 On 28/02/2023 Spot Bond					0.00000	100.51346				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70 On 11/11/2022 Spot Bond					0.00000	100.75262				0.00	0	
Total CLN701 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 CLN701									0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	83.64514			8,025,540,000,000.00	739,000,000	739,000,000
Total CLN702 SPOT									8,025,540,000,000.00	739,000,000	739,000,000
Total For CLN702									8,025,540,000,000.00	739,000,000	739,000,000
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	80.05445			0.00	0	
Total CLN703 SPOT									0.00	0	
Total For CLN703									0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	101.36926			0.00	0	
Total CLN704 SPOT									0.00	0	
Total For CLN704									0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.31891			2,297,700,000,000.00	207,000,000	207,000,000
Total CLN705 SPOT									2,297,700,000,000.00	207,000,000	207,000,000
Total For CLN705									2,297,700,000,000.00	207,000,000	207,000,000
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	86.69649			0.00	0	
Total CLN706 SPOT									0.00	0	
Total For CLN706									0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	101.02091			0.00	0	
Total CLN707 SPOT									0.00	0	
Total For CLN707									0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.40585			0.00	0	
Total CLN708 SPOT									0.00	0	
Total For CLN708									0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.24334			0.00	0	
Total CLN709 SPOT									0.00	0	
Total For CLN709									0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.74751			0.00	0	400,000,000
Total CLN710 SPOT									0.00	0	400,000,000
Total For CLN710									0.00	0	400,000,000
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.99679			0.00	0	1,787,000,000
Total CLN711 SPOT									0.00	0	1,787,000,000
Total For CLN711									0.00	0	1,787,000,000
CLN711 On 11/03/2022 Spot Bond					0.00000	100.36931			0.00	0	
Total CLN712 SPOT									0.00	0	
Total For CLN712									0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.72426			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.24496				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.24496				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.24496				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.76201			4,723,680,000,000.00	416,000,000	416,000,000	416,000,000
Total CLN717 SPOT									4,723,680,000,000.00	416,000,000	416,000,000	416,000,000
Total For CLN717									4,723,680,000,000.00	416,000,000	416,000,000	416,000,000
CLN717 On 20/06/2021 Spot Bond					0.00000	100.20044			0.00	0	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.36557			0.00	0	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.73500			0.00	0	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.06504			676,730,000,000.00	59,000,000	59,000,000	59,000,000
Total CLN721 SPOT									676,730,000,000.00	59,000,000	59,000,000	59,000,000
Total For CLN721									676,730,000,000.00	59,000,000	59,000,000	59,000,000
CLN721 On 01/06/2026 Spot Bond					0.00000	100.49896			0.00	0	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	80.79253			0.00	0	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.22510			0.00	0	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
CLN725 On 21/06/2025 Spot Bond					0.00000	100.22510			0.00	0	
Total CLN725 SPOT									0.00	0	
Total For CLN725									0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.22510			0.00	0	
Total CLN726 SPOT									0.00	0	
Total For CLN726									0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.22915			0.00	0	
Total CLN727 SPOT									0.00	0	
Total For CLN727									0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.22915			0.00	0	
Total CLN728 SPOT									0.00	0	
Total For CLN728									0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.22915			0.00	0	
Total CLN729 SPOT									0.00	0	
Total For CLN729									0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.35705		3,785,240,000,000.00		346,000,000	346,000,000
Total CLN730 SPOT								3,785,240,000,000.00		346,000,000	346,000,000
Total For CLN730								3,785,240,000,000.00		346,000,000	346,000,000
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.42469		0.00		0	607,000,000
Total CLN731 SPOT								0.00		0	607,000,000
Total For CLN731								0.00		0	607,000,000
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.08199		0.00		0	
Total CLN732 SPOT								0.00		0	
Total For CLN732								0.00		0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000		0.00		0	
Total CLN733 SPOT								0.00		0	
Total For CLN733								0.00		0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.37290		0.00		0	
Total CLN734 SPOT								0.00		0	
Total For CLN734								0.00		0	
CLN735 On 12/09/2022 Spot Bond					0.00000	100.95246		0.00		0	
Total CLN735 SPOT								0.00		0	
Total For CLN735								0.00		0	
CLN736 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	94.01236		0.00		0	
Total CLN736 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 CLN736										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.86000	101.16508	7.86000	105.19420				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.78802				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.98000	112.36273	7.98000	112.33857				0.00	0	13,400,000,00
Total COJ05 SPOT										0.00	0	13,400,000,00
Total For COJ05										0.00	0	13,400,000,00
COJ08 On 22/06/2026 Spot Bond			9.70500	110.35662	9.70500	110.32789				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.76000	112.95152	6.76000	112.93090				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			7.41500	103.20025	7.41500	103.17974				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			10.11500	100.55461	10.11500	100.52750				0.00	0	100,000,00
Total COT02 SPOT										0.00	0	100,000,00
Total For COT02										0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			10.20500	99.47658	10.20500	99.44938				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			9.78000	9.78000	9.78000	107.31887				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.68551				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.24919				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.23853				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.95181				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.56581				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.24297				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.43865				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.25007				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.14631				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.45534				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.56615				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.64036				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.64234				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.95500	8.95500	8.95500	108.50637				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DSY04 On 21/08/2026 Spot Bond					0.00000	101.15267				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.69311				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			6.53000	103.20408	6.53000	103.18585				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.89500	106.50435	6.89500	106.48440				0.00	0	523,791,50
Total DV23 SPOT										0.00	0	523,791,50
Total For DV23										0.00	0	523,791,50
DV23/R On 27/02/2023 Spot Bond			100.00000	30.38174	100.00000	30.31376				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	30.38174	100.00000	30.31376				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			6.45000	109.64894	6.45000	109.62971				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.28908	9.69000	101.26261				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.28908	9.69000	101.26261				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.91500	92.23577	11.91500	92.20629				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.34266	10.10000	101.31508				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.34266	10.10000	101.31508				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.55368				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.86741				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF22f On 29/08/2022 Spot Bond					0.00000	99.60834				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22k On 24/10/2022 Spot Bond					0.00000	101.22610				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.37870				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.66647				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.95302				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.44158				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.47618				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	97.96348				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.97265				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.87824				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.97447				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.92960				0.00	0	
Total DVFB29 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 DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	100.74100				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.77683				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.52000	105.25111	4.52000	105.23826				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.98500	104.01839	5.98500	104.00172				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.89000	108.66636	6.89000	108.64636				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.13000	104.89598	5.13000	104.86964				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.09000	92.07516	5.09000	92.05193				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	132.42969	2.25000	132.40646				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.17000	140.35259	4.11000	140.84951				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.12300	126.68969	4.12300	126.66102				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.16500	122.62752	4.16500	122.59964				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.77000	108.33664	4.77000	108.31032				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.06000	94.12083	5.06000	94.09716				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	132.42969	2.25000	132.40646				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	147.21000				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	144.85853				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	111.65596				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	110.71544				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	111.01819				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	109.34297				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN010 On 19/08/2025 Spot Bond					0.00000	101.56206				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	102.92373				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	100.01306				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.27500	106.32025	9.27500	106.29362				0.00	0	36,200,000.00
Total EMM03 SPOT										0.00	0	36,200,000.00
Total For EMM03										0.00	0	36,200,000.00
EMM04 On 16/05/2028 Spot Bond			11.51500	11.51500	11.51500	97.11280				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.86500	11.86500	11.86500	95.98160				0.00	0	666,666.60
Total EMM05 SPOT										0.00	0	666,666.60
Total For EMM05										0.00	0	666,666.60
EMM06 On 23/06/2025 Spot Bond			9.35500	106.01222	9.35500	104.61743				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.35500	9.35500	9.35500	105.53676				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.06000	12.06000	12.06000	79.14225				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.96500	10.96500	10.96500	102.18978				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.06000	12.06000	12.06000	96.57933				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.59931				0.00	0	
Total EPF014 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 EPF014										0.00	0	
EPF014 On 04/06/2023 Spot Bond					0.00000	100.52910				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF015 On 07/09/2021 Spot Bond					0.00000	100.42169				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF016 On 07/09/2023 Spot Bond					0.00000	100.43391				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF017 On 13/12/2025 Spot Bond					0.00000	100.34920				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF018 On 12/09/2022 Spot Bond					0.00000	100.38106				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF019 On 07/11/2022 Spot Bond					0.00000	100.84061				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF020 On 02/09/2023 Spot Bond					0.00000	100.57021				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.82722				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC47 On 12/03/2022 Spot Bond					0.00000	100.37343				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.50215				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT002 On 03/06/2024 Spot Bond					0.00000	100.51635				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	99.87591				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	100.44005				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT005 On 30/10/2023 Spot Bond					0.00000	100.98483				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.73136				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.69794				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	100.78474				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C7 On 17/08/2022 Spot Bond					0.00000	100.70462				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	100.73798				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERSA25 On 17/05/2022 Spot Bond					0.00000	100.68730				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA27 On 17/08/2022 Spot Bond					0.00000	100.67124				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERSA27 On 17/08/2023 Spot Bond					0.00000	100.77135				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.28000	108.23192	6.28000	108.21343				0.00	0	851,770,90
Total ES23 SPOT										0.00	0	851,770,90
Total For ES23										0.00	0	851,770,90

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ES23/R On 25/01/2023 Spot Bond			10.00000	101.98727	10.00000	101.95978			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.46500	97.66717	8.46500	97.64505		15,237,000,000,000.00		1,800,000,000	5,424,311,90
Total ES26 SPOT								15,237,000,000,000.00		1,800,000,000	5,424,311,90
Total For ES26								15,237,000,000,000.00		1,800,000,000	5,424,311,90
ES26/R On 02/04/2026 Spot Bond			7.85000	100.12631	7.85000	100.10524			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.98000	71.88142	11.91500	72.18670		23,960,000,000,000.00		2,000,000,000	3,868,509,10
Total ES33 SPOT								23,960,000,000,000.00		2,000,000,000	3,868,509,10
Total For ES33								23,960,000,000,000.00		2,000,000,000	3,868,509,10
ES33/R On 15/09/2033 Spot Bond			7.50000	100.48134	7.50000	100.46123			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.38500	74.97455	12.38500	74.94980		14,862,000,000,000.00		1,200,000,000	7,584,375,90
Total ES42 SPOT								14,862,000,000,000.00		1,200,000,000	7,584,375,90
Total For ES42								14,862,000,000,000.00		1,200,000,000	7,584,375,90
ES42/R On 25/04/2042 Spot Bond			8.50000	103.84549	8.50000	103.82175			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ESFR0 On 20/04/2021 Spot Bond					0.00000	101.09299			0.00	0	
Total ESFR03 SPOT									0.00	0	
Total For ESFR03									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.45399			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.41607			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.24720			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.12142			0.00	0	
Total FIFB14 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 FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.65127				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.74690				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.78158				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.02987				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.13941				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.65665				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	100.73436				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.48000	5.48000	5.48000	104.12455				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.57554				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	101.80173				0.00	1,400,000,000	700,000,000
Total FRB18 SPOT										0.00	1,400,000,000	700,000,000
Total For FRB18										0.00	1,400,000,000	700,000,000
FRB19 On 14/04/2021 Spot Bond			7.25000	106.04612	7.25000	106.02509				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	101.76879				0.00	260,000,000	130,000,000
Total FRB20 SPOT										0.00	260,000,000	130,000,000
Total For FRB20										0.00	260,000,000	130,000,000
FRB21 On 24/11/2021 Spot Bond					0.00000	102.33415				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.13639				0.00	2,520,000,000	2,220,000,000
Total FRB22 SPOT										0.00	2,520,000,000	2,220,000,000
Total For FRB22										0.00	2,520,000,000	2,220,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	102.29961				0.00	1,800,000,000	900,000,000
Total FRB23 SPOT										0.00	1,800,000,000	900,000,000
Total For FRB23										0.00	1,800,000,000	900,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	104.01717				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	103.72213				0.00	0	320,000,000
Total FRB25 SPOT										0.00	0	320,000,000
Total For FRB25										0.00	0	320,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	100.62412				0.00	0	5,000,000,000
Total FRB26 SPOT										0.00	0	5,000,000,000
Total For FRB26										0.00	0	5,000,000,000
FRB27 On 03/06/2026 Spot Bond			9.05500	108.09655	9.05500	108.07026				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.83646				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			0.99500	170.81082	0.99500	170.78674				0.00	0	5,000,000,000
Total FRBI22 SPOT										0.00	0	5,000,000,000
Total For FRBI22										0.00	0	5,000,000,000
FRBI23 On 07/12/2023 Spot Bond			2.31500	313.70986	2.31500	313.65441				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI25 On 31/01/2025 Spot Bond			2.61500	2.61500	2.61500	148.39940				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.90000	191.51285	3.90000	191.47089				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.27000	4.27000	4.27000	101.55883				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.97000	4.97000	4.97000	209.97476				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.77000	81.34079	5.77000	81.31893				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.23500	90.15310	5.23500	90.12999				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			6.42335	6.42335	6.42335	79.94395				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			6.49953	6.49953	6.49953	79.13297				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.95000	3.95000	3.95000	141.40154				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	93.94002				0.00	0	
Total FRC181 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 FRC181										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.05000	169.37154	2.05000	169.34277				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.91000	168.21279	2.91000	168.18028				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.99006				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.36189				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	103.01479				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	100.62669				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.95938				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	101.07613				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.74774				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC272 On 21/11/2022 Spot Bond					0.00000	100.65713				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279 On 20/12/2023 Spot Bond					0.00000	100.26961				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	109.70130				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	101.13438				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.28660				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	107.79600				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.23587				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	101.43516				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 18/04/2021 Spot Bond					0.00000	101.08093				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC293 On 18/04/2021 Spot Bond					0.00000	101.05932				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29(On 14/05/2024 Spot Bond					0.00000	100.79583				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.80972				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	100.31011				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	102.91450				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	103.47835				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.75285				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	101.06310				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	100.56334				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.48760				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	100.23096				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	100.26464				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	100.28985				0.00	0	
Total FRC313 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 FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	99.21961				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.38799				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.09096				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	97.87426				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.28970				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.29627				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.26734				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.01363				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	100.60850				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	100.10789				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	100.58595				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.83585				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33(On 15/10/2022 Spot Bond					0.00000	101.18192				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33(On 31/05/2024 Spot Bond					0.00000	100.68781				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33(On 13/09/2021 Spot Bond					0.00000	107.74764				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33(On 25/04/2023 Spot Bond					0.00000	103.79783				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(On 09/06/2021 Spot Bond					0.00000	100.45180				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC33(On 07/12/2023 Spot Bond					0.00000	101.04136				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	101.23364				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	100.34161				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 17/08/2021 Spot Bond					0.00000	100.66056				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	100.24111				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 15/10/2022 Spot Bond					0.00000	101.27163				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34 On 03/08/2021 Spot Bond					0.00000	100.91205				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	100.31056				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	100.23120				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.23404				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.16893				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2021 Spot Bond					0.00000	101.05769				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.67698				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.73304				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.18748				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2021 Spot Bond					0.00000	100.03888				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.18933				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.16135				0.00	0	
Total FRC356 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 FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.07349				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 31/01/2022 Spot Bond					0.00000	100.70905				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	101.40252				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.71937				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.67742				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.10438				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.69000	2.69000	2.69000	168.47642				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.63000	2.63000	2.63000	168.55733				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.61000	2.61000	2.61000	168.58431				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.55000	97.76438	4.55000	97.74134				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.99000	105.06578	4.99000	105.03956				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.11436				0.00	0	7,600,000,00
Total FRJ022 SPOT										0.00	0	7,600,000,00
Total For FRJ022										0.00	0	7,600,000,00
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.61162				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.24930				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.15072				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.78491				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.76146				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.75936				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.81891				0.00	6,800,000,000	3,400,000,00
Total FRJ27 SPOT										0.00	6,800,000,000	3,400,000,00
Total For FRJ27										0.00	6,800,000,000	3,400,000,00
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.60862				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.42300	4.42300	4.42300	93.65619				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.91000	4.91000	4.91000	106.13816				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS103 On 23/01/2024 Spot Bond					0.00000	100.43166				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.96199				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.05000	104.25076	5.05000	104.22456				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.82000	213.13181	4.82000	213.07970				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.19000	102.37847	5.19000	102.35236				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			4.85000	4.85000	4.85000	212.45429				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.50000	143.74679	3.50000	143.71669				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	124.49751	3.70500	124.47076				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.99000	105.06578	4.99000	105.03956				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.97000	210.02695	4.97000	209.97476				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.02000	209.00422	5.02000	208.95202				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.03000	117.24988	3.03000	146.18184				0.00	0	
Total FRS122 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 FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.05000	208.39348	5.05000	208.34128				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.19000	102.37847	5.19000	102.35236				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.65000	182.74058	4.65000	182.69685				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.94000	93.01423	5.94000	92.98864				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.54000	183.99812	4.54000	183.95464				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.60000	183.31096	4.60000	183.26735				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.56000	198.33664	5.56000	198.28423				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.89000	93.60521	5.89000	93.57958				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.19000	5.19000	5.19000	102.35236				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.17000	102.64343	5.17000	102.61732				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.41000	185.49702	4.41000	185.45383				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.33000	202.79698	5.33000	202.74467				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.54000	183.99812	4.54000	183.95464				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.54000	183.99812	4.54000	183.95464				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.83000	180.70381	4.83000	180.65971				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.80000	142.19935	3.80000	142.16841				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.75000	169.77880	1.75000	169.75134				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.89000	180.03063	4.89000	179.98642				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.93000	179.58344	4.93000	179.53913				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.77000	142.35322	3.77000	142.32237				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.40500	185.55495	4.40500	185.51177				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.94000	4.94000	4.94000	179.42751				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS161 On 06/06/2025 Spot Bond					0.00000	18.01393				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS17(On 01/08/2022 Spot Bond					0.00000	6.24187				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	101.14583				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	101.26469				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	100.31281				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	100.14975				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 04/10/2021 Spot Bond					0.00000	150.13751				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	167.15348				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	151.05365				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	162.44610				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19(On 19/06/2026 Spot Bond					0.00000	47.66290				0.00	0	
Total FRS194 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 FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.82522				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.95004				0.00	0	100,000,00
Total FRS199 SPOT										0.00	0	100,000,00
Total For FRS199										0.00	0	100,000,00
FRS200 On 12/08/2025 Spot Bond					0.00000	100.84209				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.61566				0.00	200,000,000	50,000,00
Total FRS201 SPOT										0.00	200,000,000	50,000,00
Total For FRS201										0.00	200,000,000	50,000,00
FRS201 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS202 On 14/10/2025 Spot Bond					0.00000	101.27285				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.70459				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS210 On 03/09/2021 Spot Bond					0.00000	126.25770				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
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	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.20856				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	100.02728				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	100.24111				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	101.79963				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS229 On 14/08/2027 Spot Bond					0.00000	100.83172				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS232 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS233 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS234 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS235 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	106.16767				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS238 On 13/10/2023 Spot Bond					0.00000	105.69822				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS239 On 23/10/2025 Spot Bond					0.00000	104.14252				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	97.76147				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS241 On 04/12/2022 Spot Bond					0.00000	100.65526				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS242 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	
FRS243 On 09/12/2023 Spot Bond					0.00000	100.72579				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS244 On 29/12/2025 Spot Bond					0.00000	99.42421				0.00	0	
Total FRS244 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 FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.15968				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	101.94848				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 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	
FRS247 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	
FRS248 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	
FRS250 On 31/01/2022 Spot Bond					0.00000	100.69677				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS251 On 31/01/2022 Spot Bond					0.00000	100.59990				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS252 On 22/02/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 31/01/2022 Spot Bond					0.00000	100.53487				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS254 On 02/03/2024 Spot Bond					0.00000	100.49796				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS256 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	98.05904				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 24/03/2022 Spot Bond					0.00000	100.44721				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS259 On 25/03/2024 Spot Bond					0.00000	100.31121				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	100.18897				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.11500	2.11500	2.11500	315.19933				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.85500	317.27413	1.85500	317.22201				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.85500	1.85500	1.85500	317.22201				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.99000	170.81769	0.99000	170.79363				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.99000	170.81769	0.99000	170.79363				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.93155				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.89000	97.84937	4.89000	97.82519				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS81 On 30/10/2042 Spot Bond			4.34000	71.91303	4.34000	107.64967				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.92000	2.92000	2.92000	146.76587				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.20000	3.20000	3.20000	145.28457				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.91500	2.91500	2.91500	309.07610				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.36000	5.36000	5.36000	105.04834				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.30500	117.86934	6.30500	117.84925				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.85500	112.54775	6.85500	112.52680				0.00	0	200,000,00
Total FRX25 SPOT										0.00	0	200,000,00
Total For FRX25										0.00	0	200,000,00
FRX26 On 01/10/2026 Spot Bond			7.38500	109.57163	7.38500	109.54992				0.00	0	12,345,50
Total FRX26 SPOT										0.00	0	12,345,50
Total For FRX26										0.00	0	12,345,50
FRX27 On 07/03/2027 Spot Bond			7.49500	113.55796	7.49500	113.53525				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.86500	114.33626	7.86500	114.31191				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.13500	105.44817	9.13500	105.42214				0.00	0	200,000,00
Total FRX30 SPOT										0.00	0	200,000,00
Total For FRX30										0.00	0	200,000,00
FRX31 On 21/02/2031 Spot Bond			9.59500	100.58856	9.59500	100.56252				0.00	0	400,000,00
Total FRX31 SPOT										0.00	0	400,000,00

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 FRX31										0.00	0	400,000,00
FRX32 On 31/03/2032 Spot Bond			9.74000	105.41387	9.74000	105.38648				0.00	0	150,000,00
Total FRX32 SPOT										0.00	0	150,000,00
Total For FRX32										0.00	0	150,000,00
FRX45 On 14/04/2045 Spot Bond			11.45500	75.78099	11.45500	75.75781				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.15350				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.41957				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.61298				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.54942				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.58299				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.60336				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.60935				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.67307				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.53951				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.55524				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.77936				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.58199				0.00	1,860,000,000	930,000,000
Total GH5A31 SPOT										0.00	1,860,000,000	930,000,000
Total For GH5A31										0.00	1,860,000,000	930,000,000
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.82483				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.61323				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.87000	109.78863	3.87000	109.76460				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.12008				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.86561				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.66156				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	99.91860				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.46000	108.22410	6.46000	108.20519				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.52437				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT20 On 03/04/2024 Spot Bond					0.00000	100.82991				0.00	0	1,360,000,00
Total GRT20 SPOT										0.00	0	1,360,000,00
Total For GRT20										0.00	0	1,360,000,00
GRT21 On 03/04/2024 Spot Bond			9.00500	102.12132	9.00500	102.09675				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	99.88097				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.91646				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.30458				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.73610				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.25155				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.83464				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.36723				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.38238				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	97.02956				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.51733				0.00	0	
Total GRT31 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 GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.07409				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.30265				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.71217				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.34723				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.03022				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.93690				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.36813				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.77586				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.64173				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.22759				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.21641				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.13793				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.11588				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.49432				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.54542				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.11197				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.51741				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	99.65143				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.29455				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.48712				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	99.97130				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.61298				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.47624				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB13 On 11/12/2021 Spot Bond					0.00000	100.42405				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.03730				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.03050				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.02863				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.45500	312.63505	2.45500	312.57858				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.80500	2.80500	2.80500	316.89490				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.46500	100.50546	10.46500	100.47716				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.88000	76.71558	4.88000	97.35557				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.97500	83.76187	11.97500	83.73496				0.00	0	6,570,000,00
Total HWAY34 SPOT										0.00	0	6,570,000,00
Total For HWAY34										0.00	0	6,570,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.74979	100.00000	10.72573				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.01500	82.99876	12.01500	82.97200				0.00	0	5,020,000,00
Total HWAY35 SPOT										0.00	0	5,020,000,00
Total For HWAY35										0.00	0	5,020,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.74876	100.00000	10.72470				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.04037				0.00	0	15,000,000.00
Total HWF11 SPOT										0.00	0	15,000,000.00
Total For HWF11										0.00	0	15,000,000.00
HWF12 On 29/07/2022 Spot Bond					0.00000	101.11033				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.52240				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.35500	149.83529	2.35000	149.83583				589,074,671,368,500.00	250,137,864,700	353,646,024,800
Total I2025 SPOT										19,074,671,368,500.00	250,137,864,700	353,646,024,800
Total For I2025										19,074,671,368,500.00	250,137,864,700	353,646,024,800
I2029 On 31/03/2029 Spot Bond			3.40000	108.19994	3.40000	108.17769				30,229,128,340,000.00	8,890,920,100	180,238,215,700
Total I2029 SPOT										10,229,128,340,000.00	8,890,920,100	180,238,215,700
Total For I2029										10,229,128,340,000.00	8,890,920,100	180,238,215,700
I2033 On 28/02/2033 Spot Bond			4.05000	102.91302	4.05000	102.89013				66,326,222,250,000.00	16,376,845,000	158,528,339,700
Total I2033 SPOT										16,326,222,250,000.00	16,376,845,000	158,528,339,700
Total For I2033										16,326,222,250,000.00	16,376,845,000	158,528,339,700
I2038 On 31/01/2038 Spot Bond			4.29000	115.16266	4.29000	115.13607				162,899,891,154,000.00	37,972,002,600	383,485,680,600
Total I2038 SPOT										12,899,891,154,000.00	37,972,002,600	383,485,680,600
Total For I2038										12,899,891,154,000.00	37,972,002,600	383,485,680,600
I2046 On 31/03/2046 Spot Bond			4.25000	104.44790	4.25000	104.42405				104,855,507,425,000.00	24,671,884,100	545,633,241,600
Total I2046 SPOT										14,855,507,425,000.00	24,671,884,100	545,633,241,600
Total For I2046										14,855,507,425,000.00	24,671,884,100	545,633,241,600
I2050 On 31/12/2050 Spot Bond			4.29000	106.91099	4.23500	107.98881				131,994,022,017,000.00	30,767,837,300	319,538,875,400
Total I2050 SPOT										11,994,022,017,000.00	30,767,837,300	319,538,875,400
Total For I2050										11,994,022,017,000.00	30,767,837,300	319,538,875,400
IBL101 On 24/05/2022 Spot Bond			6.29500	6.29500	6.29500	106.33243				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.30931				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.57500	311.71743	2.57500	311.66013				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.59129				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.76095				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.61882				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.69837				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.21151				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.71237				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	99.93483				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.61704				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	101.14625				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.80530				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.58825				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL134 On 17/10/2024 Spot Bond					0.00000	101.23386				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.65646				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.61461				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.79554				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.75001				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.58839				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.58536				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.23512				0.00	0	100,000,0€
Total IBL145 SPOT										0.00	0	100,000,0€
Total For IBL145										0.00	0	100,000,0€
IBL147 On 03/07/2025 Spot Bond					0.00000	100.01475				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.51172				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.53403				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	96.02257				0.00	0	
Total IBL150 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 IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.61193				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.94462				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.92109				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.95220				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL158 On 24/05/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL158 SPOT										0.00	0	
Total For IBL158										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.79353				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.82917				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.84668				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.07000	1.07000	1.07000	170.68343				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.95000	109.84433	6.95000	109.82360				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	101.05947				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.39000	170.26962	1.39000	170.24377				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.37000	110.88983	5.37000	110.87360				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.75727				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			5.18000	104.53690	5.18000	104.52216				0.00	0	
Total IBL88 SPOT										0.00	0	
Total For IBL88										0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	94.30811	100.00000	94.07696				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	100.65231				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.83907				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.16748				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.25500	107.53205	8.25500	107.50803				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.41500	109.50331	10.41500	109.63486				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.49012				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.82500	112.30561	8.82500	112.27897				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.99247				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.99619				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.73908				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.56286				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.23779				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.85640				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.35635				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.79610				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.27756				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.67437				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	101.13320				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.34041				0.00	0	
Total IDCP07 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.70500	106.02623	7.70500	106.00422				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			6.03500	99.90090	6.03500	99.88439				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.72104				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.98100				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.28083				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	101.74917				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.49745				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	100.60254				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.32578				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.22835				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.23241				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.95615				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.34937				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.90001				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.19769				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.84183				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.85714				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.19390				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.55108				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.08398				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.38807				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC33 On 10/05/2021 Spot Bond					0.00000	100.66613				0.00	0	
Total IPFC33 SPOT										0.00	0	
Total For IPFC33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV017/F On 31/01/2022 Spot Bond			2.75000	100.50679	2.75000	100.49921				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.30000	175.50634	5.30000	175.46131				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.89072				0.00	200,000,000	100,000,000
Total IV035 SPOT										0.00	200,000,000	100,000,000
Total For IV035										0.00	200,000,000	100,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	102.30851				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.33092				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.49000	3.49000	3.49000	167.40356				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	101.53615				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			8.31000	101.94642	8.31000	101.92409				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.51903				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.31500	8.31500	8.31500	107.19227				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.39243				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.99000	169.45286	1.99000	169.42435				0.00	0	
Total IV045 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 IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	101.96566				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.22300				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.20000	176.59775	5.20000	176.55291				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.11917				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.48000	101.26699	11.48000	101.23619				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.79500	106.18042	6.79500	106.16093				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.14686				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.15050				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.14807				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.90633				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			6.44500	104.13114	6.44500	104.11288				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.37737				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.89579				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	101.16056				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.98978				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.61197				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	100.50729				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.52114				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.00913				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.08262				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.22077				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.74499				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.70846				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC152 On 15/12/2024 Spot Bond					0.00000	100.46961				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	101.05286				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.73172				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.33155				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.30316				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	101.33480				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.49918				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.12618				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	99.96938				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.75623				0.00	0	
Total IVC181 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 IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.80536				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.28105				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.14500				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.17937	7.40000	102.15898				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.54775				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.60948				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.76791				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.34571				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVZ036 On 01/04/2021 Spot Bond			3.95000	3.95000	3.95000	3.95000				0.00	0	
Total IVZ036 SPOT										0.00	0	
Total For IVZ036										0.00	0	
IVZ037 On 08/04/2021 Spot Bond			3.95000	3.95000	3.95000	99.91350				0.00	0	
Total IVZ037 SPOT										0.00	0	
Total For IVZ037										0.00	0	
IVZ038 On 22/04/2021 Spot Bond			3.95000	3.95000	3.95000	99.76248				0.00	0	
Total IVZ038 SPOT										0.00	0	
Total For IVZ038										0.00	0	
IVZ039 On 29/04/2021 Spot Bond			4.05000	4.05000	4.05000	99.67925				0.00	0	

Contract 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			4.05000	4.05000	4.05000	99.60214				0.00	0	
Total IVZ040 SPOT										0.00	0	
Total For IVZ040										0.00	0	
IVZ041 On 13/05/2021 Spot Bond			4.05000	4.05000	4.05000	99.52514				0.00	0	
Total IVZ041 SPOT										0.00	0	
Total For IVZ041										0.00	0	
IVZ042 On 20/05/2021 Spot Bond			4.05000	4.05000	4.05000	99.44827				0.00	0	
Total IVZ042 SPOT										0.00	0	
Total For IVZ042										0.00	0	
IVZ043 On 27/05/2021 Spot Bond			4.10000	4.10000	4.10000	99.36380				0.00	0	
Total IVZ043 SPOT										0.00	0	
Total For IVZ043										0.00	0	
IVZ044 On 03/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.28623				0.00	0	
Total IVZ044 SPOT										0.00	0	
Total For IVZ044										0.00	0	
IVZ045 On 08/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.23089				0.00	0	
Total IVZ045 SPOT										0.00	0	
Total For IVZ045										0.00	0	
IVZ046 On 10/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.20878				0.00	0	
Total IVZ046 SPOT										0.00	0	
Total For IVZ046										0.00	0	
IVZ047 On 17/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.13145				0.00	0	
Total IVZ047 SPOT										0.00	0	
Total For IVZ047										0.00	0	
IVZ048 On 24/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.05424				0.00	0	
Total IVZ048 SPOT										0.00	0	
Total For IVZ048										0.00	0	
IVZ049 On 01/07/2021 Spot Bond			4.10000	4.10000	4.10000	98.97715			182,040,000,000,000.00	44,400,000,000	12,000,000,000	
Total IVZ049 SPOT									182,040,000,000,000.00	44,400,000,000	12,000,000,000	
Total For IVZ049									182,040,000,000,000.00	44,400,000,000	12,000,000,000	
JIBAR On 15/03/2020 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JPM002 On 05/07/2023 Spot Bond					0.00000	100.29200				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.20178				0.00	0	60,000,00
Total KAP006 SPOT										0.00	0	60,000,00
Total For KAP006										0.00	0	60,000,00
KAP007 On 26/10/2021 Spot Bond			6.28000	106.70114	6.28000	106.68301				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.65449				0.00	0	500,000,00
Total KAP012 SPOT										0.00	0	500,000,00
Total For KAP012										0.00	0	500,000,00
KAP013 On 24/05/2022 Spot Bond					0.00000	99.64620				0.00	0	90,000,00
Total KAP013 SPOT										0.00	0	90,000,00
Total For KAP013										0.00	0	90,000,00
KAP014 On 19/07/2024 Spot Bond					0.00000	101.12598				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.60456				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.66756				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.23264				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.09037				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.79500	122.28098	8.79500	122.25191				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	96.97698				0.00	0	
Total LBK15 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 LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	94.83734				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			7.26000	106.60566	7.26000	106.58477				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	95.17074				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.28000	102.90933	9.28000	102.88368				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.06510				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.53500	95.08772	12.53500	95.05579				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.33000	102.06267	10.33000	102.03443				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	96.89204				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.61597				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.89441				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.01170				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.68803				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.26088				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	86.06537				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.27801				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.79000	104.86288	6.79000	104.84376				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.12651				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.55674				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.80657				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.29601				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.48944				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.33632				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL30 On 19/05/2021 Spot Bond					0.00000	101.03481				0.00	0	
Total LHL30 SPOT										0.00	0	
Total For LHL30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LOM02 On 30/01/2024 Spot Bond					0.00000	101.35718				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.85136				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.87369				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.15910				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.64528				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.66324				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.64649				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.85010				0.00	2,000,000,000	2,000,000,000
Total MBF061 SPOT										0.00	2,000,000,000	2,000,000,000
Total For MBF061										0.00	2,000,000,000	2,000,000,000
MBF06 On 07/06/2022 Spot Bond					0.00000	100.65134				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.57336				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.39966				0.00	3,000,000,000	3,000,000,000
Total MBF066 SPOT										0.00	3,000,000,000	3,000,000,000
Total For MBF066										0.00	3,000,000,000	3,000,000,000
MBF06 On 17/11/2021 Spot Bond					0.00000	100.57773				0.00	0	
Total MBF067 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 MBF067										0.00	0	
MBF067 On 17/11/2023 Spot Bond					0.00000	100.62448				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP038 On 02/11/2022 Spot Bond					0.00000	101.72135				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP040 On 23/02/2023 Spot Bond					0.00000	100.58909				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP041 On 13/04/2021 Spot Bond					0.00000	99.92602				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP042 On 26/04/2021 Spot Bond					0.00000	100.96365				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP043 On 27/07/2023 Spot Bond					0.00000	100.93198				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP044 On 27/09/2021 Spot Bond					0.00000	100.32719				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP045 On 27/09/2023 Spot Bond					0.00000	100.58072				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP046 On 26/02/2022 Spot Bond					0.00000	100.81797				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP047 On 26/02/2024 Spot Bond					0.00000	100.53185				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP048 On 27/03/2022 Spot Bond					0.00000	100.11714				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP049 On 27/03/2024 Spot Bond					0.00000	100.11959				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.94709				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	100.45055				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.15767				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.73500	7.73500	7.73500	114.62419				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.08000	107.73109	6.08000	107.71326				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	102.77425				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.84168				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.18588				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.35500	107.17251	8.35500	107.14841				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	100.77510				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.60500	97.27200	8.60500	97.25268				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN07 On 13/07/2022 Spot Bond					0.00000	99.91193				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	99.78387				0.00	0	150,000,00
Total MTN09 SPOT										0.00	0	150,000,00
Total For MTN09										0.00	0	150,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	100.54617				0.00	0	700,000,00
Total MTN10 SPOT										0.00	0	700,000,00
Total For MTN10										0.00	0	700,000,00
MTN11 On 04/06/2021 Spot Bond					0.00000	100.42537				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.93195				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.61298				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.79675				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.82724				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.27687				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.44287				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.66784				0.00	0	143,000,00
Total MTN18 SPOT										0.00	0	143,000,00
Total For MTN18										0.00	0	143,000,00
MTN19 On 07/03/2025 Spot Bond					0.00000	100.44210				0.00	0	
Total MTN19 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 MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.24013				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.49691				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.14119				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.30500	101.42003	8.30500	101.39723				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.23394				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.85766				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	
MWAR On 22/11/2021 Spot Bond					0.00000	100.67448				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR On 22/11/2022 Spot Bond					0.00000	100.67448				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	100.72235				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR On 22/02/2024 Spot Bond					0.00000	100.72228				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.02060				0.00	1,740,000,000	870,000,00

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 N6C26 SPOT										0.00	1,740,000,000	870,000,000
Total For N6C26										0.00	1,740,000,000	870,000,000
N6D26 On 20/03/2026 Spot Bond					0.00000	100.81198				0.00	940,000,000	470,000,000
Total N6D26 SPOT										0.00	940,000,000	470,000,000
Total For N6D26										0.00	940,000,000	470,000,000
N6E26 On 20/03/2026 Spot Bond					0.00000	100.24529				0.00	0	0
Total N6E26 SPOT										0.00	0	0
Total For N6E26										0.00	0	0
N6F26 On 20/03/2026 Spot Bond					0.00000	100.31434				0.00	0	0
Total N6F26 SPOT										0.00	0	0
Total For N6F26										0.00	0	0
N6G26 On 20/03/2026 Spot Bond					0.00000	103.86785				0.00	0	0
Total N6G26 SPOT										0.00	0	0
Total For N6G26										0.00	0	0
N7B25 On 20/12/2021 Spot Bond					0.00000	100.21389				0.00	0	0
Total N7B25 SPOT										0.00	0	0
Total For N7B25										0.00	0	0
N7C25 On 20/03/2022 Spot Bond					0.00000	100.27358				0.00	0	0
Total N7C25 SPOT										0.00	0	0
Total For N7C25										0.00	0	0
N7D25 On 20/03/2022 Spot Bond					0.00000	100.32424				0.00	0	0
Total N7D25 SPOT										0.00	0	0
Total For N7D25										0.00	0	0
N7E25 On 20/03/2022 Spot Bond					0.00000	100.37074				0.00	0	0
Total N7E25 SPOT										0.00	0	0
Total For N7E25										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			6.30000	106.14574	6.30000	106.12755			6,300,000,000,000.00	1,000,000,000	1,000,000,000	
Total NAM01 SPOT									6,300,000,000,000.00	1,000,000,000	1,000,000,000	
Total For NAM01									6,300,000,000,000.00	1,000,000,000	1,000,000,000	
NAM03 On 01/08/2023 Spot Bond			6.88000	108.52129	6.88000	108.50102			0.00	0	0	
Total NAM03 SPOT									0.00	0	0	
Total For NAM03									0.00	0	0	
NAM04 On 01/08/2026 Spot Bond			9.23500	107.15265	9.23500	107.12593			0.00	0	0	
Total NAM04 SPOT									0.00	0	0	
Total For NAM04									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
NBG01 On 29/04/2022 Spot Bond					0.00000	101.02134				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.06726				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.94810				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.13551				0.00	0	1,600,000,00
Total NBG04G SPOT										0.00	0	1,600,000,00
Total For NBG04G										0.00	0	1,600,000,00
NBG05 On 25/10/2024 Spot Bond					0.00000	100.96813				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.44500	109.20833	6.44500	109.18951				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			5.33000	103.46650	5.33000	103.45156				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.74500	103.82439	5.74500	103.80814				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.60500	110.91433	6.60500	110.89442				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			7.12500	116.37151	7.12500	116.34913				0.00	0	1,220,000,00
Total NBK17A SPOT										0.00	0	1,220,000,00
Total For NBK17A										0.00	0	1,220,000,00
NBK19 On 01/06/2022 Spot Bond			6.27500	107.04730	6.27500	107.02913				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.11500	117.41058	7.11500	117.38802				0.00	0	
Total NBK20A 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 NBK20A										0.00	0	
NBK20I On 25/06/2021 Spot Bond					0.00000	100.25194				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21I On 21/07/2027 Spot Bond			8.15500	114.22363	8.15500	114.19842				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22I On 19/11/2022 Spot Bond			5.37000	111.05417	5.37000	111.03791				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23I On 19/11/2025 Spot Bond			6.84000	119.11158	6.84000	119.08944				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24I On 19/11/2027 Spot Bond			7.88000	119.72491	7.88000	119.69935				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24I On 11/02/2022 Spot Bond					0.00000	100.79007				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25I On 17/02/2023 Spot Bond			5.85500	5.85500	5.85500	109.80020				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.85701				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26I On 10/05/2023 Spot Bond			100.00000	31.33477	100.00000	31.26466				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	104.06171				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27I On 10/05/2026 Spot Bond			8.06500	117.24352	8.06500	117.21792				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28I On 02/08/2023 Spot Bond			5.77500	110.85622	5.77500	110.83879				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.22500	116.16584	7.22500	116.14306				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.23000	109.96570	6.23000	109.94707				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.90500	112.18137	5.90500	112.16334				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	102.31982				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34 On 10/05/2021 Spot Bond					0.00000	100.88759				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.60405				0.00	0	4,500,000.00
Total NBK35B SPOT										0.00	0	4,500,000.00
Total For NBK35B										0.00	0	4,500,000.00
NBK36 On 10/05/2026 Spot Bond					0.00000	102.39708				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38 On 02/08/2021 Spot Bond					0.00000	101.29335				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.03000	10.03000	10.03000	71.16491				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	104.21025				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	101.45373				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	

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	102.56491				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.64614				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.75899				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.18699				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.82115				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.53277				0.00	0	510,000,0€
Total NBK49B SPOT										0.00	0	510,000,0€
Total For NBK49B										0.00	0	510,000,0€
NBK50I On 09/11/2025 Spot Bond					0.00000	101.84221				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.97990				0.00	500,000,000	500,000,0€
Total NBK51B SPOT										0.00	500,000,000	500,000,0€
Total For NBK51B										0.00	500,000,000	500,000,0€
NBK52I On 21/02/2024 Spot Bond					0.00000	101.13731				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.15994				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.64743				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.00784				0.00	0	
Total NBKB55 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 NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.88039				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.98896				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.30526				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.75042				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.01641				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.58461				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.24118				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.20000	104.23607	9.20000	104.21060				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.23915				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.23500	103.70660	9.23500	103.68118				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.24118				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.24431				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.24837				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	101.95739				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.41716				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	99.83883				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	101.42024				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.71138				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.56345				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.97644				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.97975				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.23716				0.00	0	
Total NGL05 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 NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.74204				0.00	0	1,850,000,00
Total NGL06 SPOT										0.00	0	1,850,000,00
Total For NGL06										0.00	0	1,850,000,00
NGL07 On 09/04/2024 Spot Bond					0.00000	99.69261				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.52273				0.00	0	5,000,000,00
Total NGL08 SPOT										0.00	0	5,000,000,00
Total For NGL08										0.00	0	5,000,000,00
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.79256				0.00	0	1,040,000,00
Total NGLT1A SPOT										0.00	0	1,040,000,00
Total For NGLT1A										0.00	0	1,040,000,00
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.46817				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	102.96912				0.00	1,000,000,000	1,000,000,00
Total NGT103 SPOT										0.00	1,000,000,000	1,000,000,00
Total For NGT103										0.00	1,000,000,000	1,000,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	104.72369				0.00	1,000,000,000	1,000,000,00
Total NGT104 SPOT										0.00	1,000,000,000	1,000,000,00
Total For NGT104										0.00	1,000,000,000	1,000,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	101.63992				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.65967				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.75998				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	102.44581				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	105.42426	13.50000	105.38576				0.00	0	

Contract 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	99.81896				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	99.82471				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.44350				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.85550				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.31684				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.86929				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.44275				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.19430				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	101.79289				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.83507				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.83450				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NI202 On 07/12/2033 Spot Bond			5.02000	5.02000	5.02000	208.95202				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.91000	3.91000	3.91000	191.35079				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.10500	3.10500	3.10500	145.78520				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.70000	3.70000	3.70000	105.84235				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.04000	5.04000	5.04000	104.35986				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.21000	3.21000	3.21000	145.23199				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	195.84399	3.45000	195.80334				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.60000	3.60000	3.60000	143.19844				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.55500	3.55500	3.55500	195.66694				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.70000	193.93227	3.70000	193.89080				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.15500	102.84272	5.15500	102.81658				0.00	0	
Total NILB17 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 NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.56512				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.46041				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.28862				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	131.25844				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.22693				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.37995				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.21961				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.66051				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.12250				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.84614				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	123.14081				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.55336				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.68639				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.76520				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	138.89857				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.93141				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	138.69615				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	136.94067				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.39661				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	127.40556				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	97.76412				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	96.45007				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	95.01538				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN058 On 18/09/2025 Spot Bond					0.00000	97.45888				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.41781				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.81544				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	96.67156				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	108.29000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	106.65000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	110.14000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	108.82000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	107.16585				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	100.85843				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	100.85820				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	108.33562				0.00	0	
Total NNF02 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 NNF02										0.00	0	
NNF02 On 22/04/2021 Spot Bond					0.00000	100.82770				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	100.64452				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02 On 09/06/2021 Spot Bond					0.00000	100.35232				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF02 On 14/07/2021 Spot Bond					0.00000	99.91699				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF02 On 10/05/2021 Spot Bond					0.00000	100.74723				0.00	0	
Total NNF024 SPOT										0.00	0	
Total For NNF024										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	89.12589				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02 On 19/05/2021 Spot Bond					0.00000	100.63144				0.00	0	
Total NNF026 SPOT										0.00	0	
Total For NNF026										0.00	0	
NNF02 On 09/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF027 SPOT										0.00	0	
Total For NNF027										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	108.33562				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	126.88425				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	105.50828				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.46250				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.08828				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.66733				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.66860				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.62656				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.49830				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.41191				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.71650				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.68649				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.55193				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.53041				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.56980				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA02' On 31/10/2022 Spot Bond			6.95000	113.08239	6.95000	113.06105				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02' On 31/05/2023 Spot Bond			2.70500	197.81826	2.70500	197.78118				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02' On 30/11/2028 Spot Bond			9.47500	119.16858	9.47500	119.13828				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA02' On 30/11/2028 Spot Bond			100.00000	16.50664	100.00000	16.46991				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.58938				0.00	0	79,100,00
Total NTC21 SPOT										0.00	0	79,100,00
Total For NTC21										0.00	0	79,100,00
NTC23 On 15/02/2023 Spot Bond					0.00000	100.78698				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.68069				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.06282				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.36065				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.36552				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.39621				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	100.42500			0.00	0	
Total NTC31 SPOT									0.00	0	
Total For NTC31									0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.77188			0.00	0	19,610,000,00
Total NTC32 SPOT									0.00	0	19,610,000,00
Total For NTC32									0.00	0	19,610,000,00
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.28139			0.00	0	
Total NTCG01 SPOT									0.00	0	
Total For NTCG01									0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.32879			0.00	0	750,000,00
Total OMI01 SPOT									0.00	0	750,000,00
Total For OMI01									0.00	0	750,000,00
OML06 On 19/03/2022 Spot Bond			6.12000	104.35613	6.12000	104.33904			0.00	0	
Total OML06 SPOT									0.00	0	
Total For OML06									0.00	0	
OML07 On 19/03/2025 Spot Bond			7.41500	112.50652	7.41500	112.48427			0.00	0	1,530,000,00
Total OML07 SPOT									0.00	0	1,530,000,00
Total For OML07									0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			6.31000	106.92268	6.31000	106.90463			0.00	0	
Total OML09 SPOT									0.00	0	
Total For OML09									0.00	0	
OML10 On 14/09/2025 Spot Bond			7.74000	114.08769	7.74000	114.06415		154,800,000,000.00		20,000,000	910,000,00
Total OML10 SPOT								154,800,000,000.00		20,000,000	910,000,00
Total For OML10								154,800,000,000.00		20,000,000	910,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.38755			0.00	0	910,000,00
Total OML11 SPOT									0.00	0	910,000,00
Total For OML11									0.00	0	910,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	102.13172			0.00	0	730,000,00
Total OML12 SPOT									0.00	0	730,000,00
Total For OML12									0.00	0	730,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.41435			0.00	0	
Total PEP01 SPOT									0.00	0	
Total For PEP01									0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.41666			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.60740				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	99.98646				0.00	0	150,000,00
Total PMM53 SPOT										0.00	0	150,000,00
Total For PMM53										0.00	0	150,000,00
PMM54 On 07/05/2021 Spot Bond					0.00000	100.84068				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.58563				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.66321				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.74698				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.75894				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.77090				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.52000	116.70899	7.45500	117.00802				333,728,161,664,000.00	3,102,889,383,200	3,173,706,408,200
Total R186 SPOT										333,728,161,664,000.00	102,889,383,200	173,706,408,200
Total For R186										333,728,161,664,000.00	102,889,383,200	173,706,408,200
R197 On 07/12/2023 Spot Bond			1.51000	319.98063	1.50500	319.97051				259,485,395,981,000.00	171,844,633,100	51,963,331,300
Total R197 SPOT										259,485,395,981,000.00	171,844,633,100	51,963,331,300
Total For R197										259,485,395,981,000.00	171,844,633,100	51,963,331,300
R202 On 07/12/2033 Spot Bond			4.05000	229.97388	4.02000	230.61054				818,821,023,120,000.00	202,178,030,400	338,013,478,700
Total R202 SPOT										818,821,023,120,000.00	202,178,030,400	338,013,478,700
Total For R202										818,821,023,120,000.00	202,178,030,400	338,013,478,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2023 On 28/02/2023 Spot Bond			5.30000	105.17325	5.28000	105.19499			864,674,960,710,000.00	1,295,221,690,700	1,061,121,412,50
Total R2023 SPOT									4,674,960,710,000.00	295,221,690,700	1,061,121,412,50
Total For R2023									4,674,960,710,000.00	295,221,690,700	1,061,121,412,50
R2030 On 31/01/2030 Spot Bond			9.46500	92.83096	9.46500	92.80726			879,208,228,746,500.00	1,783,328,920,100	1,165,546,089,60
Total R2030 SPOT									9,208,228,746,500.00	783,328,920,100	165,546,089,60
Total For R2030									9,208,228,746,500.00	783,328,920,100	165,546,089,60
R2032 On 31/03/2032 Spot Bond			10.31000	86.82223	10.31000	86.79839			906,272,626,385,000.00	475,875,133,500	783,279,282,80
Total R2032 SPOT									16,272,626,385,000.00	475,875,133,500	783,279,282,80
Total For R2032									16,272,626,385,000.00	475,875,133,500	783,279,282,80
R2035 On 28/02/2035 Spot Bond			10.99500	85.99733	10.99500	85.97231			902,111,489,190,500.00	1,537,254,341,900	1,241,329,330,80
Total R2035 SPOT									12,111,489,190,500.00	537,254,341,900	241,329,330,80
Total For R2035									12,111,489,190,500.00	537,254,341,900	241,329,330,80
R2037 On 31/01/2037 Spot Bond			11.25000	81.43126	11.25000	81.40665			764,494,974,625,000.00	512,399,553,300	1,659,388,024,80
Total R2037 SPOT									14,494,974,625,000.00	512,399,553,300	559,388,024,80
Total For R2037									14,494,974,625,000.00	512,399,553,300	559,388,024,80
R2040 On 31/01/2040 Spot Bond			11.34500	83.55908	11.34500	83.53362			805,691,268,990,000.00	1,216,896,542,000	1,505,292,605,90
Total R2040 SPOT									15,691,268,990,000.00	216,896,542,000	505,292,605,90
Total For R2040									15,691,268,990,000.00	216,896,542,000	505,292,605,90
R2044 On 31/01/2044 Spot Bond			11.40500	80.16537	11.40500	80.14081			834,344,807,181,000.00	336,198,580,200	1,096,929,525,70
Total R2044 SPOT									14,344,807,181,000.00	336,198,580,200	1,096,929,525,70
Total For R2044									14,344,807,181,000.00	336,198,580,200	1,096,929,525,70
R2048 On 28/02/2048 Spot Bond			11.33000	79.31126	11.33000	79.28752			383,598,839,310,000.00	2,505,172,007,000	1,273,648,300,00
Total R2048 SPOT									13,598,839,310,000.00	505,172,007,000	273,648,300,00
Total For R2048									13,598,839,310,000.00	505,172,007,000	273,648,300,00
R209 On 31/03/2036 Spot Bond			10.99000	65.68943	10.92500	66.02038			601,918,478,940,000.00	509,728,706,000	713,202,334,60
Total R209 SPOT									11,918,478,940,000.00	509,728,706,000	713,202,334,60
Total For R209									11,918,478,940,000.00	509,728,706,000	713,202,334,60
R210 On 31/03/2028 Spot Bond			3.26000	199.37803	3.20000	200.09388			100,651,076,684,000.00	30,874,563,400	88,744,043,50
Total R210 SPOT									10,651,076,684,000.00	30,874,563,400	88,744,043,50
Total For R210									10,651,076,684,000.00	30,874,563,400	88,744,043,50
R212 On 31/01/2022 Spot Bond			0.74000	171.16168	0.74000	171.13875			10,071,992,000,000.00	13,610,800,000	204,098,460,70
Total R212 SPOT									10,071,992,000,000.00	13,610,800,000	204,098,460,70
Total For R212									10,071,992,000,000.00	13,610,800,000	204,098,460,70
R213 On 28/02/2031 Spot Bond			9.99000	82.20602	9.91500	82.59190			938,796,080,184,000.00	93,973,581,600	603,862,401,90
Total R213 SPOT									18,796,080,184,000.00	93,973,581,600	503,862,401,90

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R213										18,796,080,184,000.00	93,973,581,600	503,862,401,90
R214 On 28/02/2041 Spot Bond			11.27500	63.10100	11.27500	63.08219				043,156,313,925,000.00	92,519,407,000	869,011,441,90
Total R214 SPOT										13,156,313,925,000.00	92,519,407,000	869,011,441,90
Total For R214										13,156,313,925,000.00	92,519,407,000	869,011,441,90
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.45195				0.00	0	520,000,00
Total RDFB08 SPOT										0.00	0	520,000,00
Total For RDFB08										0.00	0	520,000,00
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.54597				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.04023				0.00	0	70,000,00
Total RDFB11 SPOT										0.00	0	70,000,00
Total For RDFB11										0.00	0	70,000,00
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.38121				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	98.93638				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.70604				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.01230				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.55298				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.40584				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.50065				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.22227				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.23240				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.13153				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	98.20466				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	97.96463				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.70425				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.41324				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	99.88631				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/09/2021 Spot Bond					0.00000	100.33145				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	101.09092				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	100.75058				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	102.62534				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED50 On 05/12/2022 Spot Bond					0.00000	100.78055				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	101.91844				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	102.77184				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.19885				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.49020				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.71163				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	99.91674				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.58850				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.25504				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.18602				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW21 On 21/04/2021 Spot Bond			5.65500	104.77398	5.65500	104.75777				0.00	0	
Total RW21 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 RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.93000	109.28893	6.93000	109.26848				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.78500	95.67616	11.78500	95.64606				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.53000	110.73137	5.53000	110.71468				0.00	0	
Total SBK23 SPOT										0.00	0	
Total For SBK23										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	101.59078				0.00	0	
Total SBK25 SPOT										0.00	0	
Total For SBK25										0.00	0	
SBK26 On 25/04/2021 Spot Bond			6.35000	105.81206	6.35000	105.79371				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.91004				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.52285				0.00	1,800,000,000	900,000,000
Total SBS18 SPOT										0.00	1,800,000,000	900,000,000
Total For SBS18										0.00	1,800,000,000	900,000,000
SBS19 On 23/06/2021 Spot Bond			5.07000	103.99218	5.07000	103.97789				0.00	0	1,000,000,000
Total SBS19 SPOT										0.00	0	1,000,000,000
Total For SBS19										0.00	0	1,000,000,000
SBS20 On 15/05/2026 Spot Bond			7.25500	115.72709	7.25500	115.70431				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.90667				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.91000	112.29330	5.91000	112.27524				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.35500	106.57835	7.35500	106.55710				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.77500	112.83889	7.77500	112.81524				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.33500	112.03392	6.33500	112.01493				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.70000	109.63460	6.70000	109.61465				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.03500	105.86654	9.03500	105.84070				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.39000	105.87606	4.39000	105.86335				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.18000	111.29666	5.18000	111.28094				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.89500	118.84088	6.89500	118.81862				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.91000	119.10876	7.91000	119.08324				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.32000	110.81981	5.32000	110.80374				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.20208				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS49 On 31/01/2022 Spot Bond					0.00000	101.51709				0.00	0	5,000,000,00
Total SBS49 SPOT										0.00	0	5,000,000,00
Total For SBS49										0.00	0	5,000,000,00
SBS50 On 31/01/2022 Spot Bond			4.62000	105.56109	4.62000	105.54777				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.96000	5.96000	5.96000	111.52796				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.67924				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.36089				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.24327				0.00	0	150,000,00
Total SBS55 SPOT										0.00	0	150,000,00
Total For SBS55										0.00	0	150,000,00
SBS56 On 12/06/2022 Spot Bond			4.89500	107.45387	4.89500	107.43960				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.12278				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.42868				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.74078				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.51856				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.53220				0.00	0	
Total SBS63 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 SBS63									0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.60498			0.00	0	
Total SBS64 SPOT									0.00	0	
Total For SBS64									0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.37078			0.00	0	
Total SBS65 SPOT									0.00	0	
Total For SBS65									0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.57222			0.00	0	
Total SBS66 SPOT									0.00	0	
Total For SBS66									0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.14557			0.00	0	188,000,00
Total SBS67 SPOT									0.00	0	188,000,00
Total For SBS67									0.00	0	188,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	100.87202			0.00	0	
Total SBS68 SPOT									0.00	0	
Total For SBS68									0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.53613			0.00	0	
Total SBS69 SPOT									0.00	0	
Total For SBS69			1.92500	316.72848	1.92500	316.67586			0.00	0	
SBSI11 On 07/12/2023 Spot Bond									0.00	0	
Total SBSI11 SPOT									0.00	0	
Total For SBSI11									0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.07000	5.07000	5.07000	207.93533			0.00	0	
Total SBSI14 SPOT									0.00	0	
Total For SBSI14									0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.01377			0.00	0	
Total SBT101 SPOT									0.00	0	
Total For SBT101									0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	103.66856			0.00	640,000,000	640,000,00
Total SBT102 SPOT									0.00	640,000,000	640,000,00
Total For SBT102									0.00	640,000,000	640,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	103.27899			0.00	210,000,000	210,000,00
Total SBT103 SPOT									0.00	210,000,000	210,000,00
Total For SBT103									0.00	210,000,000	210,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	103.48149			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT104 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	350,000,00
Total SBT105 SPOT										0.00	0	350,000,00
Total For SBT105										0.00	0	350,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	102.97505				0.00	25,000,000	8,025,000,00
Total SBT201 SPOT										0.00	25,000,000	8,025,000,00
Total For SBT201										0.00	25,000,000	8,025,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	100.70369				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.38000	110.72603	7.38000	110.70399			147,600,000,000.00		20,000,000	20,020,000,00
Total SBT203 SPOT									147,600,000,000.00		20,000,000	20,020,000,00
Total For SBT203									147,600,000,000.00		20,000,000	20,020,000,00
SBT204 On 16/04/2024 Spot Bond					0.00000	99.85765				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	100.53914				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	105.13470				0.00	360,000,000	380,000,00
Total SBT207 SPOT										0.00	360,000,000	380,000,00
Total For SBT207										0.00	360,000,000	380,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	100.83227				0.00	150,000,000	9,650,000,00
Total SBT208 SPOT										0.00	150,000,000	9,650,000,00
Total For SBT208										0.00	150,000,000	9,650,000,00
SGI005 On 10/07/2021 Spot Bond					0.00000	99.87967				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	98.65950				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLI4 On 15/08/2021 Spot Bond					0.00000	101.06380				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.79269				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.76075				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.92120				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.78853				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.82740				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.83714				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.76775				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.83714				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.95507				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.92041				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.07890				0.00	0	
Total SLRC5 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 SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.86490				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	99.94020				0.00	0	680,000,00
Total SNT02 SPOT										0.00	0	680,000,00
Total For SNT02										0.00	0	680,000,00
SNT03 On 12/04/2023 Spot Bond			7.08000	108.52219	7.08000	108.50146				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.90688				0.00	0	350,000,00
Total SNT04 SPOT										0.00	0	350,000,00
Total For SNT04										0.00	0	350,000,00
SNT05 On 30/11/2025 Spot Bond					0.00000	100.57457				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.28750				0.00	0	3,000,000,00
Total SOLB01 SPOT										0.00	0	3,000,000,00
Total For SOLB01										0.00	0	3,000,000,00
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.75122				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.20179				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.61879				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.65364				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.18579				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.34573				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG005 On 18/06/2022 Spot Bond					0.00000	100.36676				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG006 On 18/06/2024 Spot Bond					0.00000	100.58530				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG007 On 15/10/2022 Spot Bond					0.00000	100.02668				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	99.98563				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	100.61541				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.48789				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.39823				0.00	300,000,000	300,000,000
Total SSA07 SPOT										0.00	300,000,000	300,000,000
Total For SSA07										0.00	300,000,000	300,000,000
SSN011 On 31/01/2025 Spot Bond			3.76500	3.76500	3.76500	142.34805				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN011 On 21/12/2026 Spot Bond			7.43000	117.15592	7.43000	117.13244				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			9.40500	85.45717	9.40500	85.43582				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	97.39890				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN03: On 01/06/2021 Spot Bond					0.00000	100.62963				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	99.91513				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			6.68000	106.96758	6.68000	106.94828				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			4.99000	105.06578	4.99000	105.03956				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.48803				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	101.07679				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.49666				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			2.53500	2.53500	2.53500	311.96589				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	101.06539				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.93779				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	100.01187				0.00	0	
Total SSN060 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 SSN060										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.42000	4.42000	4.42000	185.33802				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.15000	3.15000	3.15000	145.54781				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.19000	5.19000	5.19000	102.35236				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.24000	4.24000	4.24000	101.77938				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.38000	4.38000	4.38000	185.80177				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.57073				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.55967				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.53242				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.35758				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.34885				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.29882				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	99.91307				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 31/07/2021 Spot Bond					0.00000	89.33600				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	100.58508				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.42821				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.93331				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.89500	4.89500	4.89500	211.52031				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.02851				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	102.20578				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 31/01/2030 Spot Bond					0.00000	100.88403				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN095 On 28/05/2025 Spot Bond					0.00000	100.47640				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09(On 28/02/2027 Spot Bond					0.00000	100.62997				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09(On 07/06/2023 Spot Bond					0.00000	100.47060				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10(On 31/01/2030 Spot Bond			10.13000	89.23072	10.13000	89.20637				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 28/11/2021 Spot Bond					0.00000	100.48209				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10(On 21/12/2026 Spot Bond					0.00000	100.28651				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10(On 04/06/2021 Spot Bond					0.00000	100.42941				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN10(On 31/03/2028 Spot Bond			4.42500	89.72431	4.42500	185.28015				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10(On 07/12/2033 Spot Bond			5.07500	86.60933	5.07500	207.83399				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10(On 04/02/2022 Spot Bond					0.00000	100.82836				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10(On 10/02/2023 Spot Bond					0.00000	100.78137				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN10(On 11/05/2021 Spot Bond					0.00000	100.70077				0.00	0	
Total SSN108 SPOT										0.00	0	
Total For SSN108										0.00	0	
SSN10(On 11/05/2021 Spot Bond					0.00000	100.70077				0.00	0	
Total SSN109 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 SSN109										0.00	0	
SSN110 On 17/05/2021 Spot Bond					0.00000	100.61541				0.00	0	
Total SSN110 SPOT										0.00	0	
Total For SSN110										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	51.65833				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.02500	103.80103	8.02500	103.77871				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.65707				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.40000	106.34765	4.40000	106.33486				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.48706				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.56123				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.53727				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.20022				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.20892				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.35478	7.21000	100.33109				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	101.02566				0.00	0	

Contract 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	100.91881				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.40004				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.86935				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.02411				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.92081				0.00	0	170,000,0€
Total TFS154 SPOT										0.00	0	170,000,0€
Total For TFS154										0.00	0	170,000,0€
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.59080				0.00	0	410,000,0€
Total TFS155 SPOT										0.00	0	410,000,0€
Total For TFS155										0.00	0	410,000,0€
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.14211				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.31930				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.09827				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.74908				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.78048				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	100.06493				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	101.11950				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.63017				0.00	0	730,000,00
Total TFS164 SPOT										0.00	0	730,000,00
Total For TFS164										0.00	0	730,000,00
TFS165 On 15/10/2023 Spot Bond					0.00000	99.72019				0.00	0	140,000,00
Total TFS165 SPOT										0.00	0	140,000,00
Total For TFS165										0.00	0	140,000,00
TFS166 On 15/10/2025 Spot Bond					0.00000	99.90301				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.67383				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.40000	107.28061	4.40000	107.26771				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	101.06992				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.40000	106.54448	4.40000	106.53167				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.74682				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.83341				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	100.69657				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.11219				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.14986				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.76834				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.16455				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.92149				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.71113				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.63436				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.69467				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.53464				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.61640				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.59004				0.00	0	

Contract 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	100.67150				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.97052				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.03739				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.72776				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.17262				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.69904				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.20278				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.39155				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.95370				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.59841				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.49998				0.00	0	1,245,000,00
Total TH16A2 SPOT										0.00	0	1,245,000,00
Total For TH16A2										0.00	0	1,245,000,00

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 ³ On 21/08/2024 Spot Bond			8.49000	101.06217	8.49000	101.03896				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A ⁴ On 21/08/2022 Spot Bond					0.00000	100.62597				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A ⁵ On 21/08/2024 Spot Bond					0.00000	100.62718				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A ⁷ On 21/08/2022 Spot Bond					0.00000	100.59722				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A ⁸ On 21/08/2024 Spot Bond					0.00000	100.62358				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A ⁹ On 21/08/2024 Spot Bond			5.76000	100.72420	5.76000	100.70841				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B ¹ On 21/08/2024 Spot Bond					0.00000	100.64993				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B ² On 21/08/2024 Spot Bond					0.00000	100.69304				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B ³ On 21/08/2024 Spot Bond					0.00000	100.69543				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C ¹ On 21/08/2024 Spot Bond					0.00000	100.68705				0.00	0	250,000,00
Total TH16C1 SPOT										0.00	0	250,000,00
Total For TH16C1										0.00	0	250,000,00
TH16C ² On 21/08/2024 Spot Bond					0.00000	100.74450				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C ³ On 21/08/2024 Spot Bond					0.00000	100.72895				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	100.94412			0.00	0	
Total TH16D1 SPOT									0.00	0	
Total For TH16D1									0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.04557			0.00	0	
Total TH16D2 SPOT									0.00	0	
Total For TH16D2									0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.98591			0.00	0	
Total TH16D3 SPOT									0.00	0	
Total For TH16D3									0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.22622			0.00	0	
Total TH17B1 SPOT									0.00	0	
Total For TH17B1									0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.24007			0.00	0	
Total TH17C1 SPOT									0.00	0	
Total For TH17C1									0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.31096			0.00	0	
Total TH17D1 SPOT									0.00	0	
Total For TH17D1									0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.17146			0.00	0	
Total TH17O1 SPOT									0.00	0	
Total For TH17O1									0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.26904			0.00	0	
Total TL23 SPOT									0.00	0	
Total For TL23									0.00	0	
TL24 On 05/09/2022 Spot Bond			6.42000	104.29772	6.42000	104.27982			0.00	0	186,589,10
Total TL24 SPOT									0.00	0	186,589,10
Total For TL24									0.00	0	186,589,10
TL25 On 04/09/2024 Spot Bond			7.58000	106.77151	7.58000	106.74993			0.00	0	
Total TL25 SPOT									0.00	0	
Total For TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.44506			0.00	0	430,000,00
Total TL26 SPOT									0.00	0	430,000,00
Total For TL26									0.00	0	430,000,00
TL27 On 24/04/2023 Spot Bond					0.00000	101.41585			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.90500	108.90609	7.90500	108.88290				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.76012				0.00	0	400,000,00
Total TL29 SPOT										0.00	0	400,000,00
Total For TL29										0.00	0	400,000,00
TL30 On 10/06/2024 Spot Bond					0.00000	100.28043				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.62779				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.83398				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.26000	112.73872	7.26000	112.71651				0.00	0	1,847,500,00
Total TN23 SPOT										0.00	0	1,847,500,00
Total For TN23										0.00	0	1,847,500,00
TN23/R On 06/11/2023 Spot Bond			100.00000	26.24743	100.00000	26.18870				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.65500	104.25986	8.65500	104.23546		5,193,000,000,000.00		600,000,000	0	9,475,623,60
Total TN25 SPOT								5,193,000,000,000.00		600,000,000	0	9,475,623,60
Total For TN25								5,193,000,000,000.00		600,000,000	0	9,475,623,60
TN25/R On 19/08/2025 Spot Bond			100.00000	13.19980	100.00000	13.17026				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.21500	102.01683	9.21500	101.99143		3,686,000,000,000.00		400,000,000	0	11,109,187,00
Total TN27 SPOT								3,686,000,000,000.00		400,000,000	0	11,109,187,00
Total For TN27								3,686,000,000,000.00		400,000,000	0	11,109,187,00
TN27/R On 14/11/2027 Spot Bond			100.00000	12.74749	100.00000	12.71896				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN30 On 09/10/2030 Spot Bond			11.07500	96.64414	11.07500	96.61553			0.00	0	1,200,000,00
Total TN30 SPOT									0.00	0	1,200,000,00
Total For TN30									0.00	0	1,200,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	116.39234	8.00000	116.36726			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.64500	86.35660	12.64500	86.32752		2,529,000,000,000.00		200,000,000	2,070,000,00
Total TN40 SPOT								2,529,000,000,000.00		200,000,000	2,070,000,00
Total For TN40								2,529,000,000,000.00		200,000,000	2,070,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	99.97124	10.75000	99.94249			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.61258			0.00	0	
Total TRA3A3 SPOT									0.00	0	
Total For TRA3A3									0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.39000	107.55989	6.39000	107.54120			0.00	0	
Total TRA3A4 SPOT									0.00	0	
Total For TRA3A4									0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.74065			0.00	0	
Total TRA3A7 SPOT									0.00	0	
Total For TRA3A7									0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.96238			0.00	0	
Total TRA3B1 SPOT									0.00	0	
Total For TRA3B1									0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.91491			0.00	0	
Total TRA3B2 SPOT									0.00	0	
Total For TRA3B2									0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.93133			0.00	0	
Total TRA4A2 SPOT									0.00	0	
Total For TRA4A2									0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.25075			0.00	0	
Total TRA4A3 SPOT									0.00	0	
Total For TRA4A3									0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.68000	111.32833	6.68000	111.30824			0.00	0	
Total TRA4A4 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 TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	101.18657				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.25075				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	104.18915	8.62000	104.16499				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.58068				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	102.35775				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24 On 08/04/2021 Spot Bond					0.00000	99.98235				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24 On 22/04/2021 Spot Bond					0.00000	99.76522				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	98.64510				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP24 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP25 On 06/09/2021 Spot Bond					0.00000	98.11758				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	98.19734				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25 On 09/04/2021 Spot Bond					0.00000	99.97847				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP252 On 17/05/2021 Spot Bond					0.00000	99.57101				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP253 On 26/05/2021 Spot Bond					0.00000	99.47888				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP254 On 29/11/2021 Spot Bond					0.00000	97.32394				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP255 On 14/02/2022 Spot Bond					0.00000	95.96112				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP256 On 11/03/2022 Spot Bond					0.00000	95.41536				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP257 On 16/03/2022 Spot Bond					0.00000	95.26948				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.05026				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.36571				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.29586				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	101.28683				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC360 On 13/04/2021 Spot Bond					0.00000	100.94595				0.00	0	
Total TWC360 SPOT										0.00	0	
Total For TWC360										0.00	0	

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 20/04/2021 Spot Bond					0.00000	100.86377				0.00	0	
Total TWC361 SPOT										0.00	0	
Total For TWC361										0.00	0	
TWC36 On 26/04/2021 Spot Bond					0.00000	100.78625				0.00	0	
Total TWC362 SPOT										0.00	0	
Total For TWC362										0.00	0	
TWC36 On 30/04/2021 Spot Bond					0.00000	100.75676				0.00	0	
Total TWC363 SPOT										0.00	0	
Total For TWC363										0.00	0	
TWC36 On 11/05/2021 Spot Bond					0.00000	100.63434				0.00	0	
Total TWC364 SPOT										0.00	0	
Total For TWC364										0.00	0	
TWC36 On 18/05/2021 Spot Bond					0.00000	100.55370				0.00	0	
Total TWC365 SPOT										0.00	0	
Total For TWC365										0.00	0	
TWC36 On 28/05/2021 Spot Bond			4.06200	4.06200	4.06200	100.44515				0.00	0	
Total TWC366 SPOT										0.00	0	
Total For TWC366										0.00	0	
TWC36 On 10/06/2021 Spot Bond			4.04200	4.04200	4.04200	100.29900				0.00	0	
Total TWC367 SPOT										0.00	0	
Total For TWC367										0.00	0	
TWC36 On 17/06/2021 Spot Bond			4.06700	4.06700	4.06700	100.22285				0.00	0	
Total TWC368 SPOT										0.00	0	
Total For TWC368										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.60500	107.46513	9.60500	107.43773				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.22750				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.25446				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.26690				0.00	0	
Total UU1B01 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 UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.32089				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.94995				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.10542				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.93339				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.54453				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.62670				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.71376				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.74149				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.31120				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.10552				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WSP5 On 28/05/2021 Spot Bond			5.10500	103.77429	5.10500	103.75988				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	91.90964	100.00000	91.68870				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total WSP5/R203 SPOT									0.00	0	
Total For WSP5/R203									0.00	0	
Total for SPOT									1.31e+017	337,920,822,844	311,247,712,44
Total for SPOT :									1.31e+017	337,920,822,844	311,247,712,44
Total Futures									1.31e+017	337,920,825,079	311,248,788,66
Total Options									6 183 607.80	1,642	156,72
Grand Total:									1.31e+017	337,920,826,721	311,248,945,41