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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/04/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	06/05/2021	Bond Future			11.45299	75.35228	11.43674	75.43836			0.00	0	35
ES33	On	05/08/2021	Bond Future			11.69921	76.20052	11.69142	76.24052			0.00	0	
ES33	On	04/11/2021	Bond Future			11.94745	73.30466	11.94011	73.34122			0.00	0	
ES33	On	03/02/2022	Bond Future			12.21006	74.19117	12.20911	74.19576			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	06/05/2021	Bond Future			11.89490	74.35536	11.88337	74.42432			0.00	0	4,77
ES42	On	05/08/2021	Bond Future			12.12525	75.19239	12.12123	75.21566			0.00	0	
ES42	On	04/11/2021	Bond Future			12.35882	71.80268	12.35540	71.82185			0.00	0	
ES42	On	03/02/2022	Bond Future			12.59755	72.67151	12.59984	72.65908			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			152.06878	152.06878	152.18391	152.18391			0.00	0	5,20
I2025	On	05/08/2021	Bond Future			152.25444	152.25444	152.27602	152.27602			77,497,509.96	509	6,71
I2025	On	04/11/2021	Bond Future			154.01302	154.01302	154.02587	154.02587			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	Open Interest
I2025	On	03/02/2022	Bond Future			154.32056	154.32056	154.26569	154.26569			0.00	0	
Total I2025 Future												77,497,509.96	509	5,88
Total For I2025												77,497,509.96	509	5,88
I2029	On	06/05/2021	Bond Future			111.31010	111.31010	111.37192	111.37192			0.00	0	2,27
I2029	On	05/08/2021	Bond Future			112.56308	112.56308	112.55618	112.55618			207,566,319.52	1,844	1,84
I2029	On	04/11/2021	Bond Future			112.71583	112.71583	112.70214	112.70214			0.00	0	
I2029	On	03/02/2022	Bond Future			114.07776	114.07776	114.01418	114.01418			0.00	0	
Total I2029 Future												207,566,319.52	1,844	4,11
Total For I2029												207,566,319.52	1,844	4,11
I2033	On	06/05/2021	Bond Future			105.61720	105.61720	105.59699	105.59699			0.00	0	9,57
I2033	On	05/08/2021	Bond Future			106.80604	106.80604	106.71985	106.71985			49,878,420.68	467	46
I2033	On	04/11/2021	Bond Future			106.81817	106.81817	106.72460	106.72460			0.00	0	
I2033	On	03/02/2022	Bond Future			108.10873	108.10873	107.96703	107.96703			0.00	0	
Total I2033 Future												49,878,420.68	467	9,98
Total For I2033												49,878,420.68	467	9,98
I2038	On	06/05/2021	Bond Future			119.05941	119.05941	119.03568	119.03568			0.00	0	8,00
I2038	On	05/08/2021	Bond Future			118.68260	118.68260	118.58457	118.58457			249,826,873.00	2,105	2,10
I2038	On	04/11/2021	Bond Future			120.05366	120.05366	119.94759	119.94759			0.00	0	
I2038	On	03/02/2022	Bond Future			119.75683	119.75683	119.59663	119.59663			0.00	0	
Total I2038 Future												249,826,873.00	2,105	10,14
Total For I2038												249,826,873.00	2,105	10,14
I2046	On	06/05/2021	Bond Future			109.33953	109.33953	108.94187	108.94187			821,795,907.48	7,516	14,97
I2046	On	05/08/2021	Bond Future			110.57032	110.57032	110.10033	110.10033			1,297,100,423.92	11,731	11,73
I2046	On	04/11/2021	Bond Future			110.04473	110.04473	109.56269	109.56269			0.00	0	
I2046	On	03/02/2022	Bond Future			111.37454	111.37454	110.83838	110.83838			0.00	0	
Total I2046 Future												2,118,896,331.40	19,247	26,70
Total For I2046												2,118,896,331.40	19,247	26,70
I2050	On	06/05/2021	Bond Future			113.40444	113.40444	112.63436	112.63436			829,326,669.72	7,313	10,98
I2050	On	05/08/2021	Bond Future			112.75863	112.75863	111.90991	111.90991			824,603,861.19	7,313	7,31
I2050	On	04/11/2021	Bond Future			114.06107	114.06107	113.19601	113.19601			0.00	0	
I2050	On	03/02/2022	Bond Future			113.49654	113.49654	112.57162	112.57162			0.00	0	
Total I2050 Future												1,653,930,530.91	14,626	18,30
Total For I2050												1,653,930,530.91	14,626	18,30
R186	On	06/05/2021	Bond Future			7.22570	118.94162	7.22473	118.94644		8.55	14,272,994.40	120	107,20
R186	On	05/08/2021	Bond Future			7.39795	114.96892	7.41226	114.90137		8.29	0.00	0	37
R186	On	04/11/2021	Bond Future			7.56896	116.26976	7.58557	116.19519		7.55	0.00	0	
R186	On	03/02/2022	Bond Future			7.75036	112.36495	7.77988	112.23928		6.55	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												14,272,994.40	120	107,52
R186	On	06/05/2021	Bond Future	10.77	Call			16,018.85000	16.01885	16,014,030	9.15	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.00000	0.00000	0,000	9.15	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			16,059.88000	16.05988	16,055,060	9.15	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.00000	0.00000	0,000	9.15	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			15,977.80000	15.97780	15,972,980	9.15	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.00000	0.00000	0,000	9.15	0.00	0	
R186	On	06/05/2021	Bond Future	7.60	Put			243.52000	0.24352	226,370	8.59	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.60	Call			2,087.16000	2.08716	2,065,190	8.59	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.30	Call			1,067.59000	1.06759	1,039,290	8.49	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			694.79000	0.69479	671,310	8.49	0.00	0	15,17
R186	On	05/08/2021	Bond Future	8.62	Call			5,955.07000	5.95507	6,006,900	8.86	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			431.29000	0.43129	415,570	8.86	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,992.37000	5.99237	6,044,380	8.86	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			424.29000	0.42429	408,750	8.86	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,917.83000	5.91783	5,969,470	8.86	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			438.39000	0.43839	422,480	8.86	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,869.65000	3.86965	3,911,750	7.67	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,634.37000	1.63437	1,601,900	7.67	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			3,898.57000	3.89857	3,940,860	7.68	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,619.55000	1.61955	1,587,270	7.68	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,927.59000	3.92759	3,970,070	7.68	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,604.84000	1.60484	1,572,750	7.68	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,724.91000	3.72491	3,643,370	6.29	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,633.40000	1.63340	1,677,860	6.29	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,698.59000	3.69859	3,617,380	6.29	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,599.05000	1.59905	1,642,860	6.28	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,751.35000	3.75135	3,669,490	6.28	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,616.17000	1.61617	1,660,300	6.29	0.00	0	
Total R186 Option												0.00	0	25,17
Total For R186												14,272,994.40	120	132,65
R197	On	06/05/2021	Bond Future			322.16353	322.16353	321.81034	321.81034			0.00	0	2,74
R197	On	05/08/2021	Bond Future			317.80724	317.80724	317.25275	317.25275			75,955,930.36	239	28
R197	On	04/11/2021	Bond Future			321.47815	321.47815	320.89859	320.89859			0.00	0	
R197	On	03/02/2022	Bond Future			317.28343	317.28343	316.55769	316.55769			0.00	0	
Total R197 Future												75,955,930.36	239	2,95
Total For R197												75,955,930.36	239	2,95
R202	On	06/05/2021	Bond Future			235.39191	235.39191	236.28595	236.28595			1,773,207,258.03	7,533	7,95
R202	On	05/08/2021	Bond Future			233.80152	233.80152	234.56011	234.56011			1,761,226,850.16	7,533	7,55

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R202	On	04/11/2021	Bond Future			236.50199	236.50199	237.25518	237.25518			0.00	0	
R202	On	03/02/2022	Bond Future			235.06818	235.06818	235.72722	235.72722			0.00	0	
Total R202 Future											3,534,434,108.19	15,066	15,45	
Total For R202											3,534,434,108.19	15,066	15,45	
R2023	On	06/05/2021	Bond Future			4.90658	106.35839	4.94399	106.29246		1.87	358,427,774.30	3,370	30,4
R2023	On	05/08/2021	Bond Future			4.98956	107.52894	5.07714	107.39599		1.76	362,372,527.80	3,370	3,3
R2023	On	04/11/2021	Bond Future			5.06836	104.83666	5.17782	104.69661		1.61	0.00	0	
R2023	On	03/02/2022	Bond Future			5.15031	106.07916	5.33212	105.89120		1.30	0.00	0	
Total R2023 Future											720,800,302.10	6,740	33,75	
R2023	On	06/05/2021	Bond Future	7.57	Call			4,494.93000	4.49493	4,560,860	2.14	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.00000	0.00000	0,000	2.14	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			4,511.56000	4.51156	4,577,490	2.14	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	0,000	2.14	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			4,478.30000	4.47830	4,544,230	2.14	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.00000	0.00000	0,000	2.14	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			261.38000	0.26138	214,240	1.78	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			593.54000	0.59354	677,970	1.77	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			271.36000	0.27136	222,840	1.77	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			603.62000	0.60362	688,740	1.78	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			266.33000	0.26633	218,500	1.78	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			613.77000	0.61377	699,580	1.78	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			316.21000	0.31621	372,970	1.50	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			646.49000	0.64649	563,200	1.50	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			303.47000	0.30347	358,940	1.49	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			659.43000	0.65943	574,850	1.49	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			309.81000	0.30981	365,920	1.49	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			652.93000	0.65293	568,990	1.49	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			615.92000	0.61592	510,280	1.24	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			349.73000	0.34973	432,720	1.24	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			610.52000	0.61052	505,550	1.24	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			340.20000	0.34020	421,860	1.24	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			621.72000	0.62172	515,420	1.24	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			344.76000	0.34476	427,080	1.24	0.00	0	
Total R2023 Option											0.00	0		
Total For R2023											720,800,302.10	6,740	33,75	
R2030	On	06/05/2021	Bond Future			9.10044	95.65905	9.10921	95.60924		14.68	7,844,042.10	82	114,9
R2030	On	05/08/2021	Bond Future			9.30390	92.70667	9.32391	92.59691		14.24	0.00	0	
R2030	On	04/11/2021	Bond Future			9.49738	93.75599	9.51916	93.64034		13.16	0.00	0	
R2030	On	03/02/2022	Bond Future			9.70306	90.86307	9.73392	90.70479		11.59	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2030 Future												7,844,042.10	82	114,92
R2030	On	06/05/2021	Bond Future	11.70	Call			13,323.43000	13.32343	13,373,240	15.81	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put			0.00000	0.00000	0,000	15.81	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			0.00000	0.00000	0,000	15.81	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Call			798.39000	0.79839	783,510	14.49	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Put			1,708.08000	1.70808	1,643,390	14.49	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	8.36	Put			4,475.06000	4.47506	4,417,000	14.11	0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Call			93.17000	0.09317	84,920	14.11	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Put			2,044.34000	2.04434	1,978,700	14.43	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Call			615.35000	0.61535	599,520	14.43	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Call			692.74000	0.69274	677,200	14.46	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Put			1,890.48000	1.89048	1,825,130	14.46	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.00	Call			914.14000	0.91414	900,260	14.53	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Put			1,536.92000	1.53692	1,473,230	14.53	0.00	0	5,00
R2030	On	06/05/2021	Bond Future	9.25	Call			1,642.41000	1.64241	1,638,440	14.68	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put			847.36000	0.84736	793,580	14.68	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Call			2,001.98000	2.00198	2,003,720	14.75	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put			647.54000	0.64754	599,470	14.75	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Put			2,415.67000	2.41567	2,350,080	14.37	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			463.70000	0.46370	447,920	14.37	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			804.13000	0.80413	751,440	14.69	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			1,711.41000	1.71141	1,708,530	14.69	0.00	0	30
R2030	On	06/05/2021	Bond Future	10.95	Call			9,737.67000	9.73767	9,787,230	15.81	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			0.69000	0.00069	0,440	15.81	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.92	Call			4,564.52000	4.56452	4,598,420	15.36	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			103.61000	0.10361	87,700	15.36	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			1,541.96000	1.54196	1,536,430	14.66	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			915.59000	0.91559	860,250	14.66	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			6,780.06000	6.78006	6,728,160	14.07	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			12.64000	0.01264	10,550	14.07	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.74	Call			8,697.54000	8.69754	8,746,600	15.81	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			2.41000	0.00241	1,660	15.81	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call			5,164.11000	5.16411	5,202,390	15.52	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			13,369.87000	13.36987	13,419,680	15.81	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			0.00000	0.00000	0,000	15.81	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			13,276.95000	13.27695	13,326,760	15.81	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			66.60000	0.06660	55,070	15.52	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			1,089.88000	1.08988	1,031,240	14.62	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			1,321.13000	1.32113	1,312,300	14.62	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	05/08/2021	Bond Future	7.70	Put			9,802.94000	9.80294	9,698,720	13.69	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call			13,795.25000	13.79525	13,900,370	15.31	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put			1,855.57000	1.85557	1,803,890	14.41	0.00	0	4
R2030	On	05/08/2021	Bond Future	10.30	Call			6,206.42000	6.20642	6,280,720	15.04	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put			1,050.49000	1.05049	1,015,030	15.04	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			4,602.53000	4.60253	4,519,190	13.83	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			1,558.37000	1.55837	1,584,790	13.83	0.00	0	20
R2030	On	05/08/2021	Bond Future	10.41	Call			6,650.30000	6.65030	6,727,360	15.19	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call			323.31000	0.32331	328,850	13.69	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.95	Put			3,988.41000	3.98841	3,910,180	13.92	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Call			1,909.37000	1.90937	1,940,900	13.92	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Put			2,513.79000	2.51379	2,452,020	14.21	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			3,201.58000	3.20158	3,249,570	14.21	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.41	Put			936.93000	0.93693	904,230	15.19	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			73.49000	0.07349	68,850	15.31	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call			6,690.93000	6.69093	6,768,230	15.20	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put			927.11000	0.92711	894,650	15.20	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			6,731.76000	6.73176	6,809,300	15.22	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			917.53000	0.91753	885,310	15.22	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Put			4,415.94000	4.41594	4,334,070	13.86	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			1,656.95000	1.65695	1,684,840	13.86	0.00	0	4
R2030	On	05/08/2021	Bond Future	10.15	Call			5,616.36000	5.61636	5,686,620	14.85	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put			1,228.10000	1.22810	1,188,600	14.85	0.00	0	4
R2030	On	05/08/2021	Bond Future	9.75	Call			4,153.44000	4.15344	4,211,520	14.41	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,881.41000	1.88141	1,912,950	12.63	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			10,231.00000	10.23100	10,325,170	14.11	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			1,589.87000	1.58987	1,552,320	13.94	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			7,074.89000	7.07489	7,152,590	13.92	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			4,697.53000	4.69753	4,759,040	13.25	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	8.27	Put			8,095.89000	8.09589	8,000,880	12.62	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			1,149.08000	1.14908	1,169,720	12.62	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			5,969.38000	5.96938	5,885,270	12.63	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Put			2,705.29000	2.70529	2,651,150	13.25	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			1,613.39000	1.61339	1,575,440	13.92	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			731.43000	0.73143	709,950	14.11	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call			7,112.08000	7.11208	7,189,980	13.93	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			1,601.59000	1.60159	1,563,840	13.93	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			7,149.32000	7.14932	7,227,420	13.94	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Put			4,498.02000	4.49802	4,425,040	12.85	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			2,784.38000	2.78438	2,827,050	12.85	0.00	0	1,10

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/11/2021	Bond Future	11.26	Call			9,544.44000	9.54444	9,635,500	14.11	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			879.08000	0.87908	854,490	14.11	0.00	0	1,10
R2030	On	03/02/2022	Bond Future	9.43	Call			2,919.38000	2.91938	2,985,160	11.23	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			4,493.68000	4.49368	4,401,180	11.23	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call			2,943.25000	2.94325	3,009,400	11.24	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			3,572.71000	3.57271	3,492,570	11.46	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			2,732.70000	2.73270	2,795,630	11.18	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			4,465.20000	4.46520	4,373,070	11.24	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			4,727.22000	4.72722	4,631,870	11.18	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.45	Call			2,967.24000	2.96724	3,033,740	11.25	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			4,436.87000	4.43687	4,345,090	11.25	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Put			8,365.52000	8.36552	8,239,440	10.95	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			1,132.45000	1.13245	1,164,650	10.95	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.78	Call			3,808.38000	3.80838	3,886,520	11.46	0.00	0	
Total R2030 Option												0.00	0	21,34
Total For R2030												7,844,042.10	82	136,26
R2032	On	06/05/2021	Bond Future			9.89032	90.11935	9.90395	90.03641		17.56	0.00	0	121,46
R2032	On	05/08/2021	Bond Future			10.09525	91.11116	10.11897	90.97121		16.36	0.00	0	16,06
R2032	On	04/11/2021	Bond Future			10.29995	87.99624	10.32555	87.84967		15.94	0.00	0	2
R2032	On	03/02/2022	Bond Future			10.51276	89.03962	10.54648	88.85244		13.50	0.00	0	
Total R2032 Future												0.00	0	137,54
R2032	On	06/05/2021	Bond Future	12.11	Call			12,146.96000	12.14696	12,229,820	19.02	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			0.18000	0.00018	0,100	19.02	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			12,196.65000	12.19665	12,279,510	19.02	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put			0.17000	0.00017	0,090	19.02	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			12,097.21000	12.09721	12,180,070	19.02	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			0.19000	0.00019	0,110	19.02	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			14,387.79000	14.38779	14,470,720	19.02	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			0.01000	0.00001	0,000	19.02	0.00	0	73
R2032	On	06/05/2021	Bond Future	10.33	Put			457.79000	0.45779	409,260	17.92	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			2,998.46000	2.99846	3,032,870	17.92	0.00	0	73
R2032	On	05/08/2021	Bond Future	11.36	Put			970.38000	0.97038	932,890	17.68	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			7,931.96000	7.93196	8,034,730	17.68	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			958.88000	0.95888	921,700	17.68	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			7,849.64000	7.84964	7,951,800	17.68	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			981.99000	0.98199	944,200	17.68	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			7,890.77000	7.89077	7,993,230	17.68	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,752.49000	1.75249	1,787,910	15.16	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call			8,932.27000	8.93227	9,038,000	17.14	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/11/2021	Bond Future	11.71	Call		8,969.61000	8.96961	9,075,590	17.14	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		1,530.00000	1.53000	1,489,160	17.14	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		1,516.69000	1.51669	1,476,100	17.14	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		8,894.98000	8.89498	9,000,470	17.14	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		1,543.40000	1.54340	1,502,320	17.14	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put		7,705.90000	7.70590	7,594,750	15.16	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		5,666.99000	5.66699	5,571,080	15.42	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		2,769.67000	2.76967	2,820,330	15.42	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call		13,293.69000	13.29369	13,421,650	17.14	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		529.62000	0.52962	511,010	17.14	0.00	0	70
R2032	On	03/02/2022	Bond Future	9.14	Put		9,600.85000	9.60085	9,452,500	12.77	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		1,306.00000	1.30600	1,344,830	12.77	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.81	Call		2,370.37000	2.37037	2,432,450	12.81	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call		4,547.88000	4.54788	4,643,700	13.44	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put		3,921.73000	3.92173	3,830,370	13.44	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.44	Call		3,916.71000	3.91671	4,003,930	13.28	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put		3,243.38000	3.24338	3,162,950	13.64	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.14	Call		3,128.95000	3.12895	3,204,190	13.06	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put		5,422.35000	5.42235	5,310,410	13.06	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.45	Call		3,944.37000	3.94437	4,031,990	13.28	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		4,481.40000	4.48140	4,381,840	13.28	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call		3,889.14000	3.88914	3,975,970	13.27	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		6,586.39000	6.58639	6,461,290	12.81	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		10,791.63000	10.79163	10,636,620	12.77	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		1,040.18000	1.04018	1,072,350	12.77	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.58	Call		1,947.49000	1.94749	2,000,970	12.77	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.95	Call		5,441.40000	5.44140	5,548,150	13.64	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		4,538.06000	4.53806	4,437,710	13.27	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		4,509.66000	4.50966	4,409,700	13.28	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		3,861.66000	3.86166	3,948,100	13.26	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		4,566.60000	4.56660	4,465,860	13.26	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Call		3,671.42000	3.67142	3,755,070	13.21	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put		4,769.85000	4.76985	4,666,320	13.21	2,799,792.00	600	40
R2032	On	03/02/2022	Bond Future	9.58	Put		7,536.73000	7.53673	7,403,030	12.77	0.00	0	
Total R2032 Option											2,799,792.00	600	5,65
Total For R2032											2,799,792.00	600	143,20
R2035	On	06/05/2021	Bond Future			10.55618	89.63258	10.54958	89.67580	19.33	0.00	0	98,20
R2035	On	05/08/2021	Bond Future			10.76602	90.61905	10.76795	90.60678	18.01	0.00	0	6,90
R2035	On	04/11/2021	Bond Future			10.97540	87.16824	10.97812	87.15145	17.79	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future			11.19645	88.20167	11.20573	88.14610		15.04	0.00	0	
Total R2035 Future												0.00	0	105,21
R2035	On	06/05/2021	Bond Future	12.36	Call			10,784.66000	10.78466	10,740,750	21.09	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put			2.77000	0.00277	2,080	21.09	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put			435.47000	0.43547	411,770	20.18	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.55	Call			1,498.32000	1.49832	1,431,760	19.39	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put			1,495.57000	1.49557	1,472,230	19.39	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put			3,725.63000	3.72563	3,732,570	18.71	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call			1,049.04000	1.04904	988,890	19.21	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.15	Put			329.70000	0.32970	308,390	20.38	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call			4,138.66000	4.13866	4,074,130	20.38	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call			13,669.61000	13.66961	13,626,340	21.09	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put			2.92000	0.00292	2,190	21.09	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Call			3,626.99000	3.62699	3,560,070	20.18	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call			2,497.44000	2.49744	2,427,270	19.74	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.55	Call			6,310.20000	6.31020	6,256,150	21.09	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put			96.42000	0.09642	85,590	21.09	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.77	Call			12,950.38000	12.95038	12,907,070	21.09	0.00	0	
R2035	On	06/05/2021	Bond Future	10.05	Call			362.42000	0.36242	326,140	18.71	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.40	Put			2,036.96000	2.03696	2,020,030	19.21	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put			14.19000	0.01419	11,530	21.09	0.00	0	20
R2035	On	06/05/2021	Bond Future	11.32	Call			5,044.37000	5.04437	4,984,370	20.72	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put			200.81000	0.20081	184,030	20.72	0.00	0	20
R2035	On	06/05/2021	Bond Future	10.24	Put			2,738.38000	2.73838	2,731,290	19.01	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put			0.13000	0.00013	0,080	21.09	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.81	Put			815.11000	0.81511	788,160	19.74	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call			10,838.53000	10.83853	10,794,640	21.09	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put			2.64000	0.00264	1,970	21.09	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call			10,730.76000	10.73076	10,686,810	21.09	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call			675.82000	0.67582	625,510	19.01	0.00	0	20
R2035	On	06/05/2021	Bond Future	12.77	Put			0.29000	0.00029	0,200	21.09	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.02	Call			8,926.05000	8.92605	8,880,170	21.09	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call			0.00000	0.00000	0,000	16.72	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put			47,600.49000	47.60049	47,588,220	16.72	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call			0.00000	0.00000	0,000	16.72	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put			47,483.91000	47.48391	47,471,640	16.72	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call			0.00000	0.00000	0,000	16.72	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put			2,075.51000	2.07551	2,056,060	18.87	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call			3,550.18000	3.55018	3,540,130	18.03	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	05/08/2021	Bond Future	10.77	Put			3,537.16000	3.53716	3,514,840	18.03	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put			6,476.59000	6.47659	6,454,400	17.11	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put			47,717.20000	47.71720	47,704,930	16.72	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call			1,529.23000	1.52923	1,519,310	17.11	0.00	0	10
R2035	On	05/08/2021	Bond Future	11.37	Call			5,781.19000	5.78119	5,774,010	18.87	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			453.89000	0.45389	448,130	19.18	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call			7,320.86000	7.32086	7,321,350	18.74	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			2,742.59000	2.74259	2,726,290	18.74	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call			4,885.92000	4.88592	4,883,680	17.86	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			4,260.34000	4.26034	4,241,310	17.86	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put			7,283.65000	7.28365	7,262,600	16.99	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			2,478.98000	2.47898	2,474,720	16.99	0.00	0	70
R2035	On	04/11/2021	Bond Future	12.52	Call			10,325.21000	10.32521	10,329,730	19.18	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			1,529.66000	1.52966	1,517,390	19.18	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			10,364.81000	10.36481	10,369,380	19.18	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put			1,516.65000	1.51665	1,504,430	19.18	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			10,285.65000	10.28565	10,290,110	19.18	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put			7,770.51000	7.77051	7,749,380	16.86	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call			2,226.83000	2.22683	2,222,490	16.86	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put			5,740.58000	5.74058	5,720,140	17.42	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call			3,487.81000	3.48781	3,484,160	17.42	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			15,660.87000	15.66087	15,671,900	19.18	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			1,542.77000	1.54277	1,530,440	19.18	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Put			11,111.87000	11.11187	11,062,940	14.27	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			4,744.39000	4.74439	4,765,770	15.02	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			1,957.03000	1.95703	1,966,790	14.27	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.39	Call			5,281.17000	5.28117	5,304,450	15.15	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			4,188.56000	4.18856	4,156,270	15.15	0.00	0	60
R2035	On	03/02/2022	Bond Future	10.65	Call			3,142.08000	3.14208	3,157,210	14.58	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			6,565.81000	6.56581	6,525,370	14.58	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.22	Put			4,659.03000	4.65903	4,624,840	15.02	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			1,356.72000	1.35672	1,363,360	14.27	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.23	Call			4,775.40000	4.77540	4,796,890	15.03	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			4,630.30000	4.63030	4,596,220	15.03	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			4,806.18000	4.80618	4,827,780	15.03	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			4,601.41000	4.60141	4,567,440	15.03	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Call			6,443.52000	6.44352	6,470,500	15.47	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			3,388.31000	3.38831	3,359,720	15.47	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.03	Call			4,177.39000	4.17739	4,196,650	14.88	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			5,238.84000	5.23884	5,202,530	14.88	2,913,416.80	560	20

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	10.10	Put			8,969.41000	8.96941	8,923,600	14.27	0.00	0	
Total R2035 Option												2,913,416.80	560	15,65
Total For R2035												2,913,416.80	560	120,86
R2037	On	06/05/2021	Bond Future			10.75659	85.38119	10.73484	85.52355		20.67	0.00	0	128,12
R2037	On	05/08/2021	Bond Future			10.96705	82.06535	10.95274	82.15622		20.25	0.00	0	44,67
R2037	On	04/11/2021	Bond Future			11.16591	82.99439	11.15167	83.08239		19.01	0.00	0	
R2037	On	03/02/2022	Bond Future			11.37572	79.72379	11.36698	79.77625		16.93	0.00	0	
Total R2037 Future												0.00	0	172,74
R2037	On	06/05/2021	Bond Future	12.43	Call			10,083.17000	10.08317	9,939,840	22.55	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put			6.17000	0.00617	5,200	22.55	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call			10,136.67000	10.13667	9,993,370	22.55	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put			5.89000	0.00589	4,950	22.55	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call			10,029.64000	10.02964	9,886,270	22.55	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put			6.47000	0.00647	5,460	22.55	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put			1,057.31000	1.05731	1,062,000	22.03	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call			8,792.52000	8.79252	8,706,500	22.03	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put			1,081.46000	1.08146	1,086,310	22.03	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call			8,835.04000	8.83504	8,748,940	22.03	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put			1,069.33000	1.06933	1,074,100	22.03	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call			8,877.60000	8.87760	8,791,420	22.03	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call			10,796.43000	10.79643	10,716,830	20.49	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put			1,449.11000	1.44911	1,457,510	20.49	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Put			3,694.52000	3.69452	3,718,560	19.25	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call			5,746.97000	5.74697	5,683,010	19.25	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.82	Call			10,835.51000	10.83551	10,755,850	20.49	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put			1,436.95000	1.43695	1,445,290	20.49	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call			10,874.64000	10.87464	10,794,890	20.49	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put			1,424.89000	1.42489	1,433,140	20.49	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call			8,850.22000	8.85022	8,775,260	20.49	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put			2,193.61000	2.19361	2,206,650	20.49	0.00	0	60
R2037	On	03/02/2022	Bond Future	11.47	Put			4,471.44000	4.47144	4,486,860	16.91	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call			5,023.68000	5.02368	4,986,850	16.89	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put			4,527.45000	4.52745	4,543,080	16.89	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call			5,054.92000	5.05492	5,017,980	16.90	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put			4,499.23000	4.49923	4,514,750	16.90	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call			5,086.52000	5.08652	5,049,480	16.91	0.00	0	
Total R2037 Option												0.00	0	1,20
Total For R2037												0.00	0	173,94
R2040	On	06/05/2021	Bond Future			10.89579	87.44418	10.87899	87.56136		20.96	0.00	0	84,77

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	05/08/2021			11.10222	83.90075	11.09274	83.96487		20.57	0.00	0	21,3
R2040	On	04/11/2021			11.29697	84.85064	11.28772	84.91151		19.47	0.00	0	
R2040	On	03/02/2022			11.50233	81.35181	11.49854	81.37603		17.35	0.00	0	
Total R2040 Future											0.00	0	106,02
R2040	On	06/05/2021	12.43	Call			9,829.17000	9.82917	9,710,200	23.04	0.00	0	
R2040	On	06/05/2021	12.43	Put			11.44000	0.01144	9,650	23.04	0.00	0	
R2040	On	06/05/2021	12.44	Call			9,885.91000	9.88591	9,767,000	23.04	0.00	0	
R2040	On	06/05/2021	11.58	Put			249.58000	0.24958	238,810	22.05	0.00	0	
R2040	On	06/05/2021	11.58	Call			4,928.68000	4.92868	4,800,730	22.05	0.00	0	30
R2040	On	06/05/2021	13.38	Call			14,950.37000	14.95037	14,833,160	23.04	0.00	0	
R2040	On	06/05/2021	12.44	Put			10.94000	0.01094	9,210	23.04	0.00	0	
R2040	On	06/05/2021	12.42	Call			9,772.39000	9.77239	9,653,370	23.04	0.00	0	
R2040	On	06/05/2021	13.38	Put			0.08000	0.00008	0,050	23.04	0.00	0	30
R2040	On	06/05/2021	12.42	Put			11.96000	0.01196	10,120	23.04	0.00	0	
R2040	On	06/05/2021	10.83	Put			1,741.63000	1.74163	1,757,640	20.71	0.00	0	
R2040	On	06/05/2021	10.83	Call			1,398.45000	1.39845	1,297,280	20.71	0.00	0	30
R2040	On	05/08/2021	12.48	Put			1,008.46000	1.00846	1,007,340	22.52	0.00	0	
R2040	On	05/08/2021	12.49	Call			9,661.22000	9.66122	9,595,950	22.52	0.00	0	
R2040	On	05/08/2021	12.49	Put			996.83000	0.99683	995,680	22.52	0.00	0	
R2040	On	05/08/2021	12.47	Call			9,570.99000	9.57099	9,505,780	22.52	0.00	0	
R2040	On	05/08/2021	11.55	Put			2,441.84000	2.44184	2,448,010	21.00	0.00	0	
R2040	On	05/08/2021	11.55	Call			5,447.78000	5.44778	5,389,830	21.00	0.00	0	90
R2040	On	05/08/2021	14.80	Call			20,129.35000	20.12935	20,064,560	22.52	0.00	0	
R2040	On	05/08/2021	12.47	Put			1,020.19000	1.02019	1,019,100	22.52	0.00	0	
R2040	On	05/08/2021	14.80	Put			39.91000	0.03991	39,240	22.52	0.00	0	90
R2040	On	05/08/2021	12.48	Call			9,616.09000	9.61609	9,550,850	22.52	0.00	0	
R2040	On	05/08/2021	11.05	Put			3,849.87000	3.84987	3,864,260	20.30	0.00	0	
R2040	On	05/08/2021	11.05	Call			3,559.79000	3.55979	3,510,060	20.30	0.00	0	90
R2040	On	04/11/2021	12.90	Put			1,563.93000	1.56393	1,566,750	21.05	0.00	0	
R2040	On	04/11/2021	12.91	Call			11,216.20000	11.21620	11,158,110	21.05	0.00	0	
R2040	On	04/11/2021	12.91	Put			1,550.86000	1.55086	1,553,640	21.05	0.00	0	
R2040	On	04/11/2021	12.89	Call			11,134.69000	11.13469	11,076,670	21.05	0.00	0	
R2040	On	04/11/2021	12.89	Put			1,577.10000	1.57710	1,579,950	21.05	0.00	0	
R2040	On	04/11/2021	12.90	Call			11,175.43000	11.17543	11,117,380	21.05	0.00	0	
R2040	On	03/02/2022	11.58	Call			5,282.14000	5.28214	5,260,260	17.42	0.00	0	
R2040	On	03/02/2022	11.58	Put			4,764.23000	4.76423	4,766,570	17.42	0.00	0	
R2040	On	03/02/2022	11.59	Call			5,315.47000	5.31547	5,293,550	17.43	0.00	0	
R2040	On	03/02/2022	11.59	Put			4,734.35000	4.73435	4,736,650	17.43	0.00	0	
R2040	On	03/02/2022	11.57	Call			5,249.18000	5.24918	5,227,350	17.41	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2040	On	03/02/2022	Bond Future	11.57	Put			4,794.56000	4.79456	4,796,950	17.41		0.00	0	
Total R2040 Option													0.00	0	3,60
Total For R2040													0.00	0	109,62
R2044	On	06/05/2021	Bond Future			10.93401	84.19165	10.92210	84.27572		22.01		0.00	0	60,54
R2044	On	05/08/2021	Bond Future			11.13134	80.73751	11.12655	80.77030		21.57		0.00	0	71
R2044	On	04/11/2021	Bond Future			11.31718	81.65165	11.31279	81.68088		20.43		0.00	0	
R2044	On	03/02/2022	Bond Future			11.51289	78.24000	11.51386	78.23373		18.20		0.00	0	
Total R2044 Future													0.00	0	61,30
R2044	On	06/05/2021	Bond Future	12.44	Call			9,656.99000	9.65699	9,570,550	24.21		0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put			14.06000	0.01406	11,690	24.21		0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call			9,713.36000	9.71336	9,627,000	24.21		0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Put			2,499.38000	2.49938	2,511,400	21.51		0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call			904.53000	0.90453	832,480	21.51		0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call			3,745.96000	3.74596	3,644,100	22.74		0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put			483.26000	0.48326	465,470	22.74		0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call			5,922.25000	5.92225	5,826,040	23.69		0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Call			2,292.90000	2.29290	2,194,580	22.17		0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put			1,052.03000	1.05203	1,037,780	22.17		0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.50	Call			9,994.40000	9.99440	9,908,400	24.21		0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put			10.80000	0.01080	8,870	24.21		0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call			6,558.54000	6.55854	6,464,340	23.96		0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put			14.69000	0.01469	12,230	24.21		0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put			13.46000	0.01346	11,170	24.21		0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call			9,600.57000	9.60057	9,514,040	24.21		0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put			112.27000	0.11227	102,140	23.96		0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put			553.29000	0.55329	535,360	22.62		0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call			3,485.03000	3.48503	3,383,030	22.62		0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Put			157.20000	0.15720	145,060	23.69		0.00	0	3,10
R2044	On	05/08/2021	Bond Future	12.60	Call			10,037.25000	10.03725	9,997,980	23.64		0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put			927.41000	0.92741	920,930	23.64		0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call			10,082.23000	10.08223	10,042,990	23.64		0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put			916.70000	0.91670	910,250	23.64		0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call			9,992.30000	9.99230	9,953,010	23.64		0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put			938.23000	0.93823	931,730	23.64		0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put			1,634.09000	1.63409	1,630,550	22.09		0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call			11,105.53000	11.10553	11,072,770	22.09		0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put			1,620.67000	1.62067	1,617,140	22.09		0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call			11,145.69000	11.14569	11,112,930	22.09		0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put			1,607.35000	1.60735	1,603,820	22.09		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	04/11/2021	Bond Future	12.89	Call		11,065.40000	11.06540	11,032,630	22.09	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		5,379.09000	5.37909	5,373,840	18.30	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		4,761.89000	4.76189	4,750,370	18.30	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		5,312.20000	5.31220	5,306,930	18.28	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		4,822.71000	4.82271	4,811,170	18.28	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		5,345.61000	5.34561	5,340,340	18.29	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		4,792.22000	4.79222	4,780,680	18.29	0.00	0	
Total R2044 Option											0.00	0	18,60
Total For R2044											0.00	0	79,90
R2048	On	06/05/2021	Bond Future			10.84599	83.49864	10.82883	83.62393	22.38	0.00	0	135,24
R2048	On	05/08/2021	Bond Future			11.02914	84.41766	11.01863	84.49212	20.79	0.00	0	33,14
R2048	On	04/11/2021	Bond Future			11.21065	80.95971	11.20029	81.03104	20.79	0.00	0	
R2048	On	03/02/2022	Bond Future			11.40118	81.91962	11.39575	81.95589	17.51	0.00	0	
Total R2048 Future											0.00	0	168,38
R2048	On	06/05/2021	Bond Future	12.35	Call		9,931.48000	9.93148	9,804,320	24.68	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		12.42000	0.01242	10,550	24.68	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		9,988.94000	9.98894	9,861,840	24.68	0.00	0	
R2048	On	06/05/2021	Bond Future	10.90	Put		1,377.76000	1.37776	1,385,420	22.62	0.00	0	
R2048	On	06/05/2021	Bond Future	10.90	Call		1,895.22000	1.89522	1,777,590	22.62	0.00	0	1,00
R2048	On	06/05/2021	Bond Future	11.40	Put		379.53000	0.37953	368,440	23.76	0.00	0	
R2048	On	06/05/2021	Bond Future	11.40	Call		4,375.49000	4.37549	4,239,110	23.76	0.00	0	1,00
R2048	On	06/05/2021	Bond Future	10.20	Put		5,045.83000	5.04583	5,136,210	21.30	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		11.88000	0.01188	10,070	24.68	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		9,873.96000	9.87396	9,746,730	24.68	0.00	0	
R2048	On	06/05/2021	Bond Future	10.20	Call		211.54000	0.21154	176,630	21.30	0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Put		1,726.78000	1.72678	1,743,470	22.46	0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Call		1,515.51000	1.51551	1,406,910	22.46	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		12.99000	0.01299	11,050	24.68	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put		8,805.30000	8.80530	8,852,920	18.87	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		971.72000	0.97172	944,880	18.87	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put		7,001.77000	7.00177	7,039,730	19.55	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		1,608.41000	1.60841	1,571,910	19.55	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.90	Put		4,242.07000	4.24207	4,262,860	20.65	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		3,393.12000	3.39312	3,339,450	20.65	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.60	Put		5,492.26000	5.49226	5,521,060	20.16	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call		2,424.88000	2.42488	2,379,220	20.16	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		10,356.53000	10.35653	10,282,010	22.83	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		893.21000	0.89321	893,150	22.83	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		10,402.71000	10.40271	10,328,150	22.83	0.00	0	

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	05/08/2021	Bond Future	12.52	Put		882.75000	0.88275	882,650	22.83	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put		3,231.37000	3.23137	3,245,510	21.07	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call		4,499.54000	4.49954	4,439,220	21.07	0.00	0	1,00
R2048	On	05/08/2021	Bond Future	10.50	Put		5,967.00000	5.96700	5,998,730	19.98	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Call		2,136.56000	2.13656	2,093,830	19.98	0.00	0	1,00
R2048	On	05/08/2021	Bond Future	12.50	Call		10,310.38000	10.31038	10,235,890	22.83	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		903.79000	0.90379	903,760	22.83	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		1,541.36000	1.54136	1,545,800	22.51	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		11,547.17000	11.54717	11,480,230	22.51	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		1,528.41000	1.52841	1,532,800	22.51	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		11,588.35000	11.58835	11,521,360	22.51	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		1,515.56000	1.51556	1,519,900	22.51	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		11,506.01000	11.50601	11,439,120	22.51	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		5,326.07000	5.32607	5,297,540	17.49	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		4,832.68000	4.83268	4,840,420	17.49	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		5,360.44000	5.36044	5,331,830	17.49	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		4,801.02000	4.80102	4,808,680	17.49	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		5,394.88000	5.39488	5,366,200	17.50	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		4,769.54000	4.76954	4,777,130	17.50	0.00	0	
Total R2048 Option											0.00	0	6,66
Total For R2048											0.00	0	175,04
R209	On	06/05/2021	Bond Future			10.49152	69.07927	10.47446	69.17641	23.12	9,049,384.37	131	25,66
R209	On	05/08/2021	Bond Future			10.67674	69.83958	10.66682	69.89462	21.51	0.00	0	
R209	On	04/11/2021	Bond Future			10.86032	67.48899	10.85075	67.54078	20.84	0.00	0	2,83
R209	On	03/02/2022	Bond Future			11.04939	68.28918	11.04512	68.31171	17.63	0.00	0	
Total R209 Future											9,049,384.37	131	28,52
R209	On	06/05/2021	Bond Future	12.23	Call		9,042.32000	9.04232	8,944,260	24.91	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		5.01000	0.00501	4,090	24.91	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		9,088.45000	9.08845	8,990,430	24.91	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Put		5,952.90000	5.95290	6,037,160	22.12	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Call		61.05000	0.06105	48,170	22.12	0.00	0	2,11
R209	On	06/05/2021	Bond Future	10.35	Put		1,762.14000	1.76214	1,778,410	22.98	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call		1,047.44000	1.04744	966,570	22.98	0.00	0	50
R209	On	06/05/2021	Bond Future	10.60	Call		1,760.82000	1.76082	1,663,510	23.24	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put		4,484.52000	4.48452	4,553,970	22.29	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call		170.78000	0.17078	143,090	22.29	0.00	0	4,01
R209	On	06/05/2021	Bond Future	11.00	Call		3,298.76000	3.29876	3,191,280	23.85	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put		394.92000	0.39492	384,580	23.85	0.00	0	3,50
R209	On	06/05/2021	Bond Future	10.00	Put		3,188.62000	3.18862	3,236,710	22.57	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 Interr
R209	On	06/05/2021	Bond Future	12.22	Put		5.24000	0.00524	4,290	24.91	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call		6,072.66000	6.07266	5,969,660	24.91	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put		66.66000	0.06666	60,800	24.91	0.00	0	3,7!
R209	On	06/05/2021	Bond Future	10.25	Put		2,119.80000	2.11980	2,144,530	22.88	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		823.11000	0.82311	750,700	22.88	0.00	0	5,3!
R209	On	06/05/2021	Bond Future	11.25	Call		4,421.77000	4.42177	4,314,910	24.37	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put		1,050.58000	1.05058	1,050,410	23.24	0.00	0	4,2!
R209	On	06/05/2021	Bond Future	12.24	Put		4.78000	0.00478	3,900	24.91	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		8,996.15000	8.99615	8,898,060	24.91	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		198.71000	0.19871	188,990	24.37	0.00	0	9,1!
R209	On	06/05/2021	Bond Future	12.25	Call		9,134.52000	9.13452	9,036,530	24.91	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		4.56000	0.00456	3,710	24.91	0.00	0	8,3!
R209	On	06/05/2021	Bond Future	10.00	Call		406.07000	0.40607	357,020	22.57	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		7,095.81000	7.09581	7,040,870	23.15	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		1,203.26000	1.20326	1,203,360	23.15	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		7,131.73000	7.13173	7,076,750	23.15	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		1,190.55000	1.19055	1,190,610	23.15	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		7,059.93000	7.05993	7,005,040	23.15	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		1,216.07000	1.21607	1,216,220	23.15	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		8,337.80000	8.33780	8,289,720	22.36	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		1,709.84000	1.70984	1,713,550	22.36	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		1,955.45000	1.95545	1,960,000	22.36	0.00	0	6,5!
R209	On	04/11/2021	Bond Future	12.18	Call		8,370.70000	8.37070	8,322,580	22.36	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		1,696.21000	1.69621	1,699,880	22.36	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		8,403.65000	8.40365	8,355,480	22.36	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		1,682.68000	1.68268	1,686,300	22.36	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		3,212.17000	3.21217	3,178,530	20.38	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		5,150.39000	5.15039	5,168,540	20.38	0.00	0	7,5!
R209	On	04/11/2021	Bond Future	9.50	Put		9,289.69000	9.28969	9,320,780	19.94	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		1,369.06000	1.36906	1,348,360	19.94	0.00	0	4,7!
R209	On	04/11/2021	Bond Future	12.00	Call		7,784.29000	7.78429	7,737,050	22.36	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		4,220.71000	4.22071	4,201,480	17.65	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		4,353.44000	4.35344	4,356,740	17.65	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		4,247.71000	4.24771	4,228,430	17.66	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		4,327.56000	4.32756	4,330,810	17.66	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		4,274.54000	4.27454	4,255,220	17.67	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		4,301.56000	4.30156	4,304,770	17.67	0.00	0	
Total R209 Option											0.00	0	59,77
Total For R209											9,049,384.37	131	88,3!

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	06/05/2021			204.58567	204.58567	203.39821	203.39821			0.00	0	1,16
R210	On	05/08/2021			206.88864	206.88864	205.56085	205.56085			209,164,415.04	1,011	1,0
R210	On	04/11/2021			206.54540	206.54540	205.19001	205.19001			0.00	0	
R210	On	03/02/2022			209.04116	209.04116	207.57903	207.57903			0.00	0	
Total R210 Future											209,164,415.04	1,011	2,17
Total For R210											209,164,415.04	1,011	2,17
R212	On	06/05/2021			172.01578	172.01578	171.94507	171.94507			0.00	0	3,40
R212	On	05/08/2021			171.62672	171.62672	171.44815	171.44815			42,906,680.00	250	25
R212	On	04/11/2021			173.60923	173.60923	173.41860	173.41860			0.00	0	
Total R212 Future											42,906,680.00	250	3,65
Total For R212											42,906,680.00	250	3,65
R213	On	06/05/2021			9.52854	85.46713	9.54210	85.39105		17.07	0.00	0	9,52
R213	On	05/08/2021			9.72368	86.40781	9.74761	86.27762		15.88	0.00	0	20
R213	On	04/11/2021			9.91965	83.85490	9.94541	83.71887		15.31	0.00	0	
R213	On	03/02/2022			10.12709	84.84883	10.16123	84.67414		12.92	0.00	0	
Total R213 Future											0.00	0	9,72
R213	On	06/05/2021	11.90	Call			11,964.84000	11.96484	12,040,900	18.37	0.00	0	
R213	On	06/05/2021	11.90	Put			0.05000	0.00005	0,030	18.37	0.00	0	
R213	On	06/05/2021	11.91	Call			12,010.62000	12.01062	12,086,680	18.37	0.00	0	
R213	On	06/05/2021	11.91	Put			0.05000	0.00005	0,030	18.37	0.00	0	
R213	On	06/05/2021	11.89	Call			11,919.03000	11.91903	11,995,080	18.37	0.00	0	
R213	On	06/05/2021	11.89	Put			0.06000	0.00006	0,030	18.37	0.00	0	
R213	On	05/08/2021	10.78	Call			6,447.54000	6.44754	6,537,790	16.74	0.00	0	
R213	On	05/08/2021	10.78	Put			1,074.56000	1.07456	1,034,620	16.74	0.00	0	
R213	On	05/08/2021	10.14	Call			4,121.14000	4.12114	4,190,220	15.98	0.00	0	
R213	On	05/08/2021	10.14	Put			2,023.60000	2.02360	1,962,490	15.98	0.00	0	
R213	On	05/08/2021	9.34	Put			4,196.01000	4.19601	4,104,730	15.46	0.00	0	
R213	On	05/08/2021	9.34	Call			1,941.87000	1.94187	1,980,780	15.46	0.00	0	
R213	On	05/08/2021	10.85	Call			6,723.82000	6.72382	6,816,000	16.84	0.00	0	
R213	On	05/08/2021	10.85	Put			1,003.18000	1.00318	965,170	16.84	0.00	0	
R213	On	05/08/2021	10.86	Call			6,763.48000	6.76348	6,855,930	16.86	0.00	0	
R213	On	05/08/2021	10.86	Put			993.34000	0.99334	955,600	16.86	0.00	0	
R213	On	05/08/2021	10.84	Call			6,684.21000	6.68421	6,776,120	16.83	0.00	0	
R213	On	05/08/2021	10.84	Put			1,013.11000	1.01311	974,830	16.83	0.00	0	
R213	On	04/11/2021	11.11	Call			7,511.42000	7.51142	7,604,920	16.42	0.00	0	
R213	On	04/11/2021	11.11	Put			1,654.22000	1.65422	1,611,690	16.42	0.00	0	
R213	On	04/11/2021	11.09	Call			7,444.00000	7.44400	7,537,000	16.42	0.00	0	
R213	On	04/11/2021	11.09	Put			1,682.73000	1.68273	1,639,700	16.42	0.00	0	
R213	On	04/11/2021	11.10	Call			7,477.68000	7.47768	7,570,930	16.42	0.00	0	

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	04/11/2021	Bond Future	11.10	Put			1,668.43000	1.66843	1,625,650	16.42	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call			4,107.89000	4.10789	4,196,410	12.92	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			3,655.91000	3.65591	3,569,740	12.92	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			2,882.20000	2.88220	2,952,550	12.59	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			4,966.15000	4.96615	4,861,810	12.59	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			8,581.24000	8.58124	8,443,740	12.21	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Call			3,840.33000	3.84033	3,925,200	12.85	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			3,897.74000	3.89774	3,807,920	12.85	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call			2,484.78000	2.48478	2,548,370	12.45	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			5,525.92000	5.52592	5,414,820	12.45	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			9,370.27000	9.37027	9,228,010	12.21	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			1,796.78000	1.79678	1,847,230	12.21	0.00	0	40
R213	On	03/02/2022	Bond Future	9.97	Call			3,380.83000	3.38083	3,459,030	12.73	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			4,365.60000	4.36560	4,269,110	12.73	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			3,405.35000	3.40535	3,483,930	12.74	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			4,338.25000	4.33825	4,242,140	12.74	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call			3,356.09000	3.35609	3,433,920	12.72	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			1,226.02000	1.22602	1,263,210	12.21	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Put			2,911.84000	2.91184	2,837,990	13.18	0.00	0	40
R213	On	03/02/2022	Bond Future	10.00	Call			3,455.29000	3.45529	3,534,620	12.75	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			4,284.56000	4.28456	4,189,200	12.75	2,681,088.00	640	40
R213	On	03/02/2022	Bond Future	9.22	Put			6,794.91000	6.79491	6,670,670	12.21	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			4,392.78000	4.39278	4,295,920	12.72	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call			1,037.70000	1.03770	1,070,130	12.21	0.00	0	20
R213	On	03/02/2022	Bond Future	10.60	Call			5,114.62000	5.11462	5,215,460	13.18	0.00	0	
Total R213 Option												2,681,088.00	640	2,15
Total For R213												2,681,088.00	640	11,91
R214	On	06/05/2021	Bond Future			10.81578	66.30358	10.80366	66.37393		25.02	3,713,000.48	56	15,60
R214	On	05/08/2021	Bond Future			10.99753	67.03329	10.99227	67.06301		23.25	0.00	0	
R214	On	04/11/2021	Bond Future			11.17756	64.51345	11.17269	64.54027		22.63	0.00	0	
R214	On	03/02/2022	Bond Future			11.36607	65.27827	11.36634	65.27682		19.13	0.00	0	
Total R214 Future												3,713,000.48	56	15,60
R214	On	06/05/2021	Bond Future	12.26	Call			7,679.00000	7.67900	7,605,220	27.01	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put			23.37000	0.02337	19,940	27.01	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call			7,725.55000	7.72555	7,651,870	27.01	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put			22.48000	0.02248	19,150	27.01	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call			7,632.42000	7.63242	7,558,540	27.01	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put			24.30000	0.02430	20,770	27.01	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call			6,813.91000	6.81391	6,778,140	25.06	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	05/08/2021	Bond Future	12.01	Put		1,449.47000	1.44947	1,443,420	25.06	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		6,848.64000	6.84864	6,812,870	25.06	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		1,435.12000	1.43512	1,429,070	25.06	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		6,883.42000	6.88342	6,847,650	25.06	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		1,420.88000	1.42088	1,414,830	25.06	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		1,844.52000	1.84452	1,841,940	24.30	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		8,375.45000	8.37545	8,346,070	24.30	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		1,872.81000	1.87281	1,870,250	24.30	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		8,407.49000	8.40749	8,378,090	24.30	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		1,858.62000	1.85862	1,856,040	24.30	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		8,439.55000	8.43955	8,410,150	24.30	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		4,524.10000	4.52410	4,517,300	19.04	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		4,290.82000	4.29082	4,282,570	19.04	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		4,469.05000	4.46905	4,462,250	19.02	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		4,342.46000	4.34246	4,334,210	19.02	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		4,496.54000	4.49654	4,489,740	19.03	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		4,316.57000	4.31657	4,308,320	19.03	0.00	0	
Total R214 Option											0.00	0	
Total For R214											3,713,000.48	56	15,61
Total for Bond											8,984,131,139.31	64,293	1,325,74
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
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	

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 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 06/05/2021 GOVI			763.54400	763.54400	763.78500	763.78500				0.00	0	5
GOVI On 05/08/2021 GOVI			771.84800	771.84800	771.62300	771.62300				0.00	0	4
GOVI On 04/11/2021 GOVI			780.66400	780.66400	780.37900	780.37900				0.00	0	
GOVI On 03/02/2022 GOVI			789.90600	789.90600	789.27400	789.27400				0.00	0	
Total GOVI Future										0.00	0	9
GOVI On 06/05/2021 GOVI	678.68	Call			851,050.00000	85.10500	848,640,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.68	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.69	Call			850,950.00000	85.09500	848,540,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.69	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Call			851,150.00000	85.11500	848,740,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Call			524,930.00000	52.49300	527,180,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	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		524,830.00000	52.48300	527,080,000		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		524,730.00000	52.47300	526,980,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call		519,690.00000	51.96900	522,540,000		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		519,590.00000	51.95900	522,440,000		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		519,790.00000	51.97900	522,640,000		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		34,760.00000	3.47600	28,440,000		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		34,860.00000	3.48600	28,540,000		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		34,660.00000	3.46600	28,340,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Call		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	98
Total for GOVI											0.00	0	98
AL37	On	06/05/2021	Index Future			787.66200	787.66200	787.69800	787.69800		0.00	0	
AL37	On	05/08/2021	Index Future			796.22900	796.22900	795.78100	795.78100		0.00	0	
AL37	On	04/11/2021	Index Future			805.32200	805.32200	804.81200	804.81200		0.00	0	
AL37	On	03/02/2022	Index Future			814.85600	814.85600	813.98500	813.98500		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	06/05/2021	Index Future			877.73200	877.73200	877.11100	877.11100		0.00	0	
AL7T	On	05/08/2021	Index Future			887.27700	887.27700	886.11200	886.11200		0.00	0	
AL7T	On	04/11/2021	Index Future			897.41100	897.41100	896.16700	896.16700		0.00	0	
AL7T	On	03/02/2022	Index Future			908.03500	908.03500	906.38200	906.38200		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	06/05/2021	Index Future			772.80400	772.80400	773.09000	773.09000		0.00	0	25
ALBI	On	05/08/2021	Index Future			781.20900	781.20900	781.02300	781.02300		0.00	0	
ALBI	On	04/11/2021	Index Future			790.13100	790.13100	789.88600	789.88600		0.00	0	
ALBI	On	03/02/2022	Index Future			799.48500	799.48500	798.88900	798.88900		0.00	0	
Total ALBI Future											0.00	0	25
Total For ALBI											0.00	0	25
IGOV	On	06/05/2021	Index Future			288.05800	288.05800	287.67300	287.67300		0.00	0	88

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	05/08/2021			291.26300	291.26300	290.69700	290.69700			0.00	0	
IGOV	On	04/11/2021			294.66000	294.66000	294.06600	294.06600			0.00	0	
IGOV	On	03/02/2022			298.21800	298.21800	297.48800	297.48800			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		3.67500	96.32500	3.67500	96.32500			0.00	0	
JIBAR	f	On	19/05/2021		3.69000	96.31000	3.69000	96.31000			0.00	0	
JIBAR	f	On	15/06/2021		3.70500	96.29500	3.70500	96.29500			0.00	0	
JIBAR	f	On	21/07/2021		3.73000	96.27000	3.73000	96.27000			0.00	0	
JIBAR	f	On	18/08/2021		3.77000	96.23000	3.77000	96.23000			0.00	0	
JIBAR	f	On	15/09/2021		3.79500	96.20500	3.79500	96.20500			0.00	0	30,00
JIBAR	f	On	15/12/2021		4.00000	96.00000	3.99000	96.01000			0.00	0	
JIBAR	f	On	16/03/2022		4.12000	95.88000	4.11000	95.89000			0.00	0	
JIBAR	f	On	15/06/2022		4.51000	95.49000	4.49000	95.51000			0.00	0	47
JIBAR	f	On	21/09/2022		4.62000	95.38000	4.60000	95.40000			0.00	0	
JIBAR	f	On	21/12/2022		4.94000	95.06000	4.97500	95.02500			0.00	0	
JIBAR	f	On	15/03/2023		5.09500	94.90500	5.07500	94.92500			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			90.70000	90.70000	90.70000	90.70000			0.00	0	5
Total 5Y STND Future											0.00	0	5
Total For 5Y STND											0.00	0	5
Total for Interest Rate Swap											0.00	0	5
Total for Derivatives :											8,984,131,139.31	64,293	1,358,44
ABCPI	On	07/12/2023			3.42000	306.29837	3.42000	306.23514			0.00	0	10,000,00
Total ABCPI3 SPOT											0.00	0	10,000,00
Total For ABCPI3											0.00	0	10,000,00
ABF001	On	13/09/2026					0.00000	100.54850			0.00	0	
Total ABF001 SPOT											0.00	0	
Total For ABF001											0.00	0	
ABF003	On	18/07/2024					0.00000	100.89416			0.00	0	
Total ABF003 SPOT											0.00	0	
Total For ABF003											0.00	0	
ABF004	On	30/06/2026			9.65000	102.99559	9.65000	102.96893			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.84020				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.56572				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.40412				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.96182				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.95756				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.49398				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.91054				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.99195				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	102.06814				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	103.65268				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN27 On 29/08/2021 Spot Bond					0.00000	100.88181				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
ABFN2! On 29/08/2023 Spot Bond					0.00000	101.42209				0.00	0	1,430,000,00
Total ABFN28 SPOT										0.00	0	1,430,000,00
Total For ABFN28										0.00	0	1,430,000,00
ABFN2! On 29/08/2025 Spot Bond					0.00000	101.54537				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3! On 29/08/2028 Spot Bond					0.00000	102.52722				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.86613				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3! On 15/11/2023 Spot Bond					0.00000	101.38836				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3! On 15/11/2024 Spot Bond					0.00000	102.37275				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3! On 07/02/2022 Spot Bond					0.00000	101.29738				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3! On 07/02/2024 Spot Bond					0.00000	101.49651				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3! On 07/02/2026 Spot Bond					0.00000	100.87344				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.90181				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3! On 23/04/2022 Spot Bond					0.00000	99.98770				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3! On 16/09/2022 Spot Bond					0.00000	100.72492				0.00	640,000,000	398,000,00
Total ABFN39 SPOT										0.00	640,000,000	398,000,00

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 ABFN39										0.00	640,000,000	398,000,000
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.00353				0.00	0	400,000,000
Total ABFN40 SPOT										0.00	0	400,000,000
Total For ABFN40										0.00	0	400,000,000
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.24751				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.49498				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.10561				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.10861				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.11080				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.41929				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.69899				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.73392				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.31352				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.32223				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.39250				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.34280				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.99441				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.40608				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.29314				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.86803				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.51000	3.51000	3.51000	147.00141				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	86.47212	100.00000	86.30189				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.75000	6.75000	6.75000	139.91047				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	19.25716	100.00000	19.21260				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABKS1 On 04/04/2026 Spot Bond					0.00000	100.48099				0.00	0	
Total ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.35000	2.35000	2.35000	150.23652				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN62 On 31/03/2028 Spot Bond			3.77000	3.77000	3.77000	193.66503				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.33000	4.33000	4.33000	224.39465				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.52500	6.52500	6.52500	103.21255				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.16000	7.16000	7.16000	118.83111				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.02500	109.00367	5.02500	108.98873				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.05500	111.32817	5.05500	111.31281		8,391,300,000,000.00		1,660,000,000	830,000,000	
Total ABS15 SPOT								8,391,300,000,000.00		1,660,000,000	830,000,000	
Total For ABS15								8,391,300,000,000.00		1,660,000,000	830,000,000	
ABS16 On 11/11/2025 Spot Bond			6.72500	118.85496	6.72500	118.83325				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.93500	118.36647	7.93500	118.34102		23,805,000,000,000.00		3,000,000,000	1,500,000,000	
Total ABS17 SPOT								23,805,000,000,000.00		3,000,000,000	1,500,000,000	
Total For ABS17								23,805,000,000,000.00		3,000,000,000	1,500,000,000	
ABS18 On 26/09/2023 Spot Bond			5.49500	110.47628	5.49500	110.46001				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.41500	107.07051	7.41500	107.04933				0.00	0	330,000,000
Total ABS7 SPOT										0.00	0	330,000,000
Total For ABS7										0.00	0	330,000,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.83379	100.00000	10.80994				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.80000	318.48002	1.80000	318.42826				0.00	0	
Total ABS12 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 ABSI2									0.00	0	
ABSI4 On 31/01/2022 Spot Bond			0.91000	171.28328	0.91000	171.25955			0.00	0	30,000,00
Total ABSI4 SPOT									0.00	0	30,000,00
Total For ABSI4									0.00	0	30,000,00
ABX01 On 10/07/2024 Spot Bond			10.03500	10.03500	10.03500	105.45745			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.53365			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.51740			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.49730			0.00	0	
Total ACL129 SPOT									0.00	0	
Total For ACL129									0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.49976			0.00	0	
Total ACL145 SPOT									0.00	0	
Total For ACL145									0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.06352			0.00	0	
Total ACL185 SPOT									0.00	0	
Total For ACL185									0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.51602			0.00	0	
Total ACL193 SPOT									0.00	0	
Total For ACL193									0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.51602			0.00	0	
Total ACL194 SPOT									0.00	0	
Total For ACL194									0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.52988			0.00	0	
Total ACL201 SPOT									0.00	0	
Total For ACL201									0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.52988			0.00	0	
Total ACL202 SPOT									0.00	0	
Total For ACL202									0.00	0	
ACL205 On 30/01/2023 Spot Bond					0.00000	158.68947			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	161.31413				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.48999				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.48672				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.47450				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.87936				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.85664				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.08299				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.11225				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.92564				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	99.98036				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.06930				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGT01 On 10/10/2023 Spot Bond					0.00000	103.47501				0.00	0	50,000,00
Total AGT01 SPOT										0.00	0	50,000,00
Total For AGT01										0.00	0	50,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	103.71072				0.00	132,000,000	33,000,00
Total AGT02 SPOT										0.00	132,000,000	33,000,00
Total For AGT02										0.00	132,000,000	33,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	101.55806				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	102.84804				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.01355				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.01355				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.02091				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.01235				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.01194				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.01646				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.02098				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.03573				0.00	0	
Total AHF3C4 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 AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.04023				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.96800				0.00	0	8,000,00
Total AHF5A1 SPOT										0.00	0	8,000,00
Total For AHF5A1										0.00	0	8,000,00
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.87191				0.00	0	42,000,00
Total AHF5A2 SPOT										0.00	0	42,000,00
Total For AHF5A2										0.00	0	42,000,00
AHF5A: On 21/08/2023 Spot Bond			6.21500	109.44851	6.21500	109.43000				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.92020				0.00	0	26,000,00
Total AHF5B1 SPOT										0.00	0	26,000,00
Total For AHF5B1										0.00	0	26,000,00
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.98456				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	101.85068				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2022 Spot Bond					0.00000	101.08814				0.00	0	60,000,00
Total AHF6A1 SPOT										0.00	0	60,000,00
Total For AHF6A1										0.00	0	60,000,00
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.32279				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.92013				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	100.98447				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	101.43430				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.85577				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.95232				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.01666				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.56267				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.94500	108.55907	6.94500	108.53871			6,945,000,000,000.00	1,000,000,000	11,060,400,000	
Total AIR02 SPOT									6,945,000,000,000.00	1,000,000,000	11,060,400,000	
Total For AIR02									6,945,000,000,000.00	1,000,000,000	11,060,400,000	
AIR04 On 29/05/2024 Spot Bond			7.44500	108.60669	7.44500	108.58476			0.00	0	4,762,700,000	
Total AIR04 SPOT									0.00	0	4,762,700,000	
Total For AIR04									0.00	0	4,762,700,000	
AIR05 On 29/05/2030 Spot Bond			11.51000	95.60270	11.51000	95.57316			0.00	0		
Total AIR05 SPOT									0.00	0	0	
Total For AIR05									0.00	0	0	
AIRL01 On 30/04/2028 Spot Bond			6.04000	170.08498	6.04000	170.03791			5,375,600,000,000.00	890,000,000	445,000,000	
Total AIRL01 SPOT									5,375,600,000,000.00	890,000,000	445,000,000	
Total For AIRL01									5,375,600,000,000.00	890,000,000	445,000,000	
APF04 On 21/10/2021 Spot Bond					0.00000	100.06431			0.00	0		
Total APF04 SPOT									0.00	0	0	
Total For APF04									0.00	0	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.33187			0.00	0		
Total APF06 SPOT									0.00	0	0	
Total For APF06									0.00	0	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.66635			0.00	0		
Total APF07 SPOT									0.00	0	0	
Total For APF07									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
APF08 On 24/07/2021 Spot Bond					0.00000	99.87815				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.14898				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.79676				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	101.04461				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	100.41538				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.60254				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.02907				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.68000	239.67596	4.68000	239.61831				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.69500	216.54313	4.69500	216.49096				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			1.89000	170.00994	1.89000	169.98183				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN14 On 20/06/2021 Spot Bond					0.00000	99.05616				0.00	0	
Total ASN145 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	101.22888				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	101.23888				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			1.93500	169.95186	1.93500	169.92354				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	56.36480				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	100.83813				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.66000	183.28358	4.66000	183.23972				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	101.17815				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.96627				0.00	300,000,000	100,000,000
Total ASN161 SPOT										0.00	300,000,000	100,000,000
Total For ASN161										0.00	300,000,000	100,000,000
ASN16: On 29/08/2021 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 ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	100.60151				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	100.57224				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.38093				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.88000	106.97508	4.88000	106.94871				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.44846				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.45515				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.49419				0.00	0	11,300,00
Total ASN204 SPOT										0.00	0	11,300,00
Total For ASN204										0.00	0	11,300,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN20 On 24/08/2021 Spot Bond					0.00000	101.11462				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	101.26162				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.81222				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond					0.00000	100.74131				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.57062				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.44668				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.01935				0.00	40,000,000	10,000,00
Total ASN278 SPOT										0.00	40,000,000	10,000,00
Total For ASN278										0.00	40,000,000	10,000,00
ASN27 On 20/08/2048 Spot Bond					0.00000	100.93939				0.00	400,000,000	100,000,00
Total ASN279 SPOT										0.00	400,000,000	100,000,00
Total For ASN279										0.00	400,000,000	100,000,00
ASN28 On 21/08/2023 Spot Bond					0.00000	100.91698				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.62451				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.45016				0.00	300,000,000	100,000,00
Total ASN291 SPOT										0.00	300,000,000	100,000,00
Total For ASN291										0.00	300,000,000	100,000,00
ASN30 On 20/12/2023 Spot Bond					0.00000	100.48511				0.00	0	
Total ASN300 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 ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.61933				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			3.99500	3.99500	3.99500	103.94563				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			4.85500	4.85500	4.85500	95.09162				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.45966				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.52414				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	101.14057				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	100.46308				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			4.99000	105.45995	4.99000	105.43364				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.49321				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.44841				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.47084				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.47285				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.47285				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN358 On 30/08/2024 Spot Bond					0.00000	100.81208				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.56644				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN369 On 20/12/2024 Spot Bond					0.00000	100.46386				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.48096				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN374 On 29/10/2021 Spot Bond					0.00000	99.89852				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2022 Spot Bond					0.00000	100.58969				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2022 Spot Bond					0.00000	100.58969				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.55917				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.46793				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.83952				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN39: On 17/12/2025 Spot Bond					0.00000	100.55193				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.46468				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.54606				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2021 Spot Bond					0.00000	100.71685				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	104.56740				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.49779				0.00	0	66,000,00
Total ASN444 SPOT										0.00	0	66,000,00
Total For ASN444										0.00	0	66,000,00
ASN44: On 17/06/2021 Spot Bond					0.00000	100.49779				0.00	0	66,000,00
Total ASN445 SPOT										0.00	0	66,000,00
Total For ASN445										0.00	0	66,000,00
ASN44: On 22/06/2023 Spot Bond					0.00000	100.43590				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.44964				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.58677				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.45427				0.00	0	
Total ASN458 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 ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.23817				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.08480				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.08561				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	101.40694				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	100.61013				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	102.07556				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	101.54099				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	99.91220				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	99.89558				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	100.58306				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47: On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	101.34638				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.97919				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN476 On 17/08/2025 Spot Bond					0.00000	100.47916				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	100.57053				0.00	180,000,000	90,000,000
Total ASN480 SPOT										0.00	180,000,000	90,000,000
Total For ASN480										0.00	180,000,000	90,000,000
ASN480 On 25/05/2021 Spot Bond					0.00000	100.73052				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN484 On 25/08/2025 Spot Bond					0.00000	101.63900				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	101.50283				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	100.47754				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 02/09/2021 Spot Bond					0.00000	100.65896				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN490 On 07/09/2021 Spot Bond					0.00000	100.63858				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN492 On 30/09/2021 Spot Bond					0.00000	100.29326				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN493 On 08/09/2021 Spot Bond					0.00000	100.55619				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN494 On 15/09/2025 Spot Bond					0.00000	100.51746				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN49 On 15/09/2025 Spot Bond					0.00000	100.51746				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50 On 28/09/2025 Spot Bond					0.00000	100.46536				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50 On 21/12/2026 Spot Bond			9.00000	103.01946	9.00000	103.00822				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50 On 21/12/2026 Spot Bond			8.18000	102.74612	8.18000	102.73414				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.36000	102.80615	8.36000	102.79430				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.36000	102.80615	8.36000	102.79430				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52 On 31/07/2022 Spot Bond			9.10000	102.03626	9.10000	102.01118				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52 On 31/07/2024 Spot Bond			11.05000	102.46626	11.05000	102.43582				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53 On 31/07/2024 Spot Bond			11.00000	102.45526	11.00000	102.42496				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53 On 13/05/2021 Spot Bond					0.00000	100.79018				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	102.34519	10.50000	102.31627				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	102.34519	10.50000	102.31627				0.00	0	
Total ASN538 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 ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.28142				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	99.88482				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.99354				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	102.36722	10.60000	102.33802				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	103.32341	10.47000	102.30974				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	102.32406	10.55000	102.29467				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	101.18599				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	100.94840				0.00	0	
Total ASN561 SPOT										0.00	0	
Total For ASN561										0.00	0	
ASN56: On 10/05/2021 Spot Bond					0.00000	100.96967				0.00	0	
Total ASN562 SPOT										0.00	0	
Total For ASN562										0.00	0	
ASN56: On 10/05/2021 Spot Bond					0.00000	100.96967				0.00	0	
Total ASN563 SPOT										0.00	0	
Total For ASN563										0.00	0	
ASN56: On 17/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.89643				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	100.80549				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.83247				0.00	0	
Total ASN567 SPOT										0.00	0	
Total For ASN567										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	99.93854				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.91613				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	100.79884				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	100.77176				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	100.78530				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	100.78530				0.00	0	
Total ASN573 SPOT										0.00	0	
Total For ASN573										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.59477				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.44844				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.58445				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 08/06/2021 Spot Bond			4.66200	4.66200	4.66200	100.61308				0.00	0	
Total ASN582 SPOT										0.00	0	
Total For ASN582										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58: On 14/11/2022 Spot Bond					0.00000	100.78213				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 07/09/2021 Spot Bond					0.00000	100.61758				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN58: On 13/02/2022 Spot Bond					0.00000	100.67974				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	100.75548				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	101.39665				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	100.28178				0.00	0	
Total ASN593 SPOT										0.00	0	
Total For ASN593										0.00	0	
ASN59: On 01/07/2021 Spot Bond			4.67500	4.67500	4.67500	100.26897				0.00	0	
Total ASN594 SPOT										0.00	0	
Total For ASN594										0.00	0	
ASN59: On 31/01/2022 Spot Bond			9.22000	100.66267	9.22000	102.03737				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.18883				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.10756				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN59: On 16/07/2021 Spot Bond			4.69500	4.69500	4.69500	100.07718				0.00	0	
Total ASN598 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 ASN598										0.00	0	
ASN598 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				000,000,000,000,000.00	40,000,000,000	40,000,000,000
Total ASN599 SPOT										10,000,000,000,000.00	40,000,000,000	40,000,000,000
Total For ASN599										10,000,000,000,000.00	40,000,000,000	40,000,000,000
BAW21 On 24/03/2022 Spot Bond			5.61500	103.99906	5.61500	103.98342				0.00	0	1,000,000,000
Total BAW21 SPOT										0.00	0	1,000,000,000
Total For BAW21										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			9.30000	100.73910	9.30000	100.71422				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	101.63337				0.00	0	20,000,000
Total BAW22 SPOT										0.00	0	20,000,000
Total For BAW22										0.00	0	20,000,000
BAW28 On 06/06/2022 Spot Bond					0.00000	101.08855				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.88806				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.87803				0.00	0	400,000,000
Total BAW30 SPOT										0.00	0	400,000,000
Total For BAW30										0.00	0	400,000,000
BAW31 On 30/09/2022 Spot Bond					0.00000	100.32172				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.18500	100.08650	6.18500	100.06984				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.00389				0.00	0	50,000,000
Total BAW34 SPOT										0.00	0	50,000,000
Total For BAW34										0.00	0	50,000,000
BAW35 On 18/02/2022 Spot Bond					0.00000	100.85881				0.00	500,000,000	500,000,000
Total BAW35 SPOT										0.00	500,000,000	500,000,000
Total For BAW35										0.00	500,000,000	500,000,000
BAW36 On 18/02/2024 Spot Bond					0.00000	101.16172				0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW36 SPOT										0.00	0	1,000,000,00
Total For BAW36										0.00	0	1,000,000,00
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.36027				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.49855				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.41500	8.41500	8.41500	105.55288				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.59423				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.64500	10.64500	10.64500	106.49656				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.45247				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.44426				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.43535				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.43548				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.44134				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.77896				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.51342				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.49985				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.52830				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.51291				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.52770				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.49784				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.52754				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.49860				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.52781				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	100.51302				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	100.58760				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.60151				0.00	0	
Total BAYB13 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 BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.60151				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.60151				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	100.61657				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	100.60217				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	100.93443				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	100.63185				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	101.05653				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BD030 On 18/04/2028 Spot Bond			7.59000	7.59000	7.59000	102.92126				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	101.20229				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.18413				0.00	0	20,000,00
Total BDX31 SPOT										0.00	0	20,000,00
Total For BDX31										0.00	0	20,000,00
BDX32 On 01/04/2022 Spot Bond					0.00000	100.30562				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.72770				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.21500	107.47410	7.21500	107.45341				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.99811				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	101.68267				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			7.11500	105.96712	7.11500	105.94652				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	102.11493				0.00	0	85,000,0€
Total BGL12 SPOT										0.00	0	85,000,0€
Total For BGL12										0.00	0	85,000,0€
BGL13 On 20/08/2021 Spot Bond			6.21500	103.76740	6.21500	103.75009				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	103.13320				0.00	0	400,000,0€
Total BGL14 SPOT										0.00	0	400,000,0€
Total For BGL14										0.00	0	400,000,0€
BGL15 On 17/03/2022 Spot Bond					0.00000	102.72273				0.00	0	32,000,0€
Total BGL15 SPOT										0.00	0	32,000,0€
Total For BGL15										0.00	0	32,000,0€
BGL16 On 25/05/2022 Spot Bond					0.00000	101.15630				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.44793				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL18 On 30/09/2022 Spot Bond					0.00000	102.01576				0.00	180,000,000	90,000,00
Total BGL18 SPOT										0.00	180,000,000	90,000,00
Total For BGL18										0.00	180,000,000	90,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	103.83074				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.01406				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.86891				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.96191				0.00	0	40,000,00
Total BID09 SPOT										0.00	0	40,000,00
Total For BID09										0.00	0	40,000,00
BID10 On 15/11/2023 Spot Bond					0.00000	101.18214				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.95500	112.74908	5.95500	112.73080				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.55080				0.00	0	43,000,00
Total BID12 SPOT										0.00	0	43,000,00
Total For BID12										0.00	0	43,000,00
BID13 On 14/06/2024 Spot Bond					0.00000	100.79130				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.59238				0.00	1,500,000,000	1,500,000,00
Total BID14 SPOT										0.00	1,500,000,000	1,500,000,00
Total For BID14										0.00	1,500,000,000	1,500,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	99.98666				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.86638				0.00	0	
Total BNPP01 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 BNPP01									0.00	0	
BNPP0:On 12/10/2028 Spot Bond					0.00000	100.17555			0.00	0	
Total BNPP02 SPOT									0.00	0	
Total For BNPP02									0.00	0	
BNPP0:On 21/02/2023 Spot Bond					0.00000	99.87500			0.00	0	
Total BNPP04 SPOT									0.00	0	
Total For BNPP04									0.00	0	
BNPP0:On 05/01/2025 Spot Bond					0.00000	97.35400			0.00	0	
Total BNPP05 SPOT									0.00	0	
Total For BNPP05									0.00	0	
BNPP0:On 03/01/2025 Spot Bond					0.00000	66.37800			0.00	0	
Total BNPP06 SPOT									0.00	0	
Total For BNPP06									0.00	0	
BNPP0:On 11/08/2021 Spot Bond					0.00000	100.87674			0.00	0	
Total BNPP08 SPOT									0.00	0	
Total For BNPP08									0.00	0	
BPPF1:On 23/07/2021 Spot Bond					0.00000	100.01079			0.00	0	50,000,00
Total BPPF11 SPOT									0.00	0	50,000,00
Total For BPPF11									0.00	0	50,000,00
BPPF1:On 09/10/2023 Spot Bond					0.00000	99.38773			0.00	0	28,000,00
Total BPPF13 SPOT									0.00	0	28,000,00
Total For BPPF13									0.00	0	28,000,00
BPPF1:On 19/11/2022 Spot Bond					0.00000	100.84761			0.00	640,000,000	320,000,00
Total BPPF19 SPOT									0.00	640,000,000	320,000,00
Total For BPPF19									0.00	640,000,000	320,000,00
BPPF2:On 19/11/2024 Spot Bond					0.00000	100.54421			0.00	0	1,010,000,00
Total BPPF20 SPOT									0.00	0	1,010,000,00
Total For BPPF20									0.00	0	1,010,000,00
BPPF2:On 26/02/2023 Spot Bond					0.00000	99.57156			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		68,000,000,000,000.00	680,000,000	340,000,00	
Total BPPF22 SPOT								68,000,000,000,000.00	680,000,000	340,000,00	
Total For BPPF22								68,000,000,000,000.00	680,000,000	340,000,00	
BPPF2:On 16/07/2023 Spot Bond					0.00000	100.09291			0.00	180,000,000	140,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF23 SPOT										0.00	180,000,000	140,000,000
Total For BPPF23										0.00	180,000,000	140,000,000
BPPF23 On 03/08/2021 Spot Bond					0.00000	101.08381				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF24 On 03/08/2022 Spot Bond					0.00000	101.16915				0.00	1,280,000,000	640,000,000
Total BPPF25 SPOT										0.00	1,280,000,000	640,000,000
Total For BPPF25										0.00	1,280,000,000	640,000,000
BPPF25 On 12/10/2021 Spot Bond					0.00000	100.13425				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF26 On 12/10/2023 Spot Bond					0.00000	100.14454				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF27 On 03/11/2021 Spot Bond					0.00000	101.03471				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF28 On 03/11/2022 Spot Bond					0.00000	101.08378				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF29 On 03/11/2023 Spot Bond					0.00000	101.12644				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.16357				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ21 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	
BWZJ23 On 29/03/2024 Spot Bond					0.00000	100.38545				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.81500	105.37429	4.81500	105.36042				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
CBL28 On 21/05/2021 Spot Bond					0.00000	100.89844			0.00	0	
Total CBL28 SPOT									0.00	0	
Total For CBL28									0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.93922			0.00	0	50,000,00
Total CBL29 SPOT									0.00	0	50,000,00
Total For CBL29									0.00	0	50,000,00
CCT01 On 23/06/2023 Spot Bond			7.08500	114.99863	7.08500	114.97663		1,558,700,000,000.00	220,000,000	110,000,00	
Total CCT01 SPOT								1,558,700,000,000.00	220,000,000	110,000,00	
Total For CCT01								1,558,700,000,000.00	220,000,000	110,000,00	
CCT02 On 12/06/2024 Spot Bond			7.33500	115.99464	7.33500	115.97169		0.00	0		
Total CCT02 SPOT								0.00	0		
Total For CCT02								0.00	0		
CCT03 On 15/03/2025 Spot Bond			7.96500	111.68398	7.96500	111.66027		0.00	0		
Total CCT03 SPOT								0.00	0		
Total For CCT03								0.00	0		
CCT04 On 17/07/2027 Spot Bond			9.38500	106.31070	9.38500	104.66003		0.00	0		
Total CCT04 SPOT								0.00	0		
Total For CCT04								0.00	0		
CGR42 On 03/08/2023 Spot Bond					0.00000	101.74489			0.00	0	
Total CGR42 SPOT								0.00	0		
Total For CGR42								0.00	0		
CGR43 On 08/02/2022 Spot Bond					0.00000	101.52501			0.00	0	
Total CGR43 SPOT								0.00	0		
Total For CGR43								0.00	0		
CGR45 On 30/10/2021 Spot Bond					0.00000	99.85018			0.00	0	
Total CGR45 SPOT								0.00	0		
Total For CGR45								0.00	0		
CGR46 On 28/02/2023 Spot Bond					0.00000	101.08818			0.00	0	
Total CGR46 SPOT								0.00	0		
Total For CGR46								0.00	0		
CGR47 On 28/02/2025 Spot Bond					0.00000	101.16573			0.00	0	
Total CGR47 SPOT								0.00	0		
Total For CGR47								0.00	0		
CGR50 On 23/10/2023 Spot Bond					0.00000	99.97934			0.00	0	
Total CGR50 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 CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.97780				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	103.05683				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	160.23940	3.14000	160.12779				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN19 On 13/09/2021 Spot Bond			1.86000	1.86000	1.86000	160.33871				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN31 On 20/03/2023 Spot Bond			4.77000	110.46755	4.77000	106.79400				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31 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	
CLN34 On 20/12/2023 Spot Bond					0.00000	100.07888				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			6.98500	110.19730	6.98500	110.17675				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 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	
CLN36 On 20/03/2024 Spot Bond			8.70700	111.95015	8.70700	118.86900				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	101.53436				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 26/07/2022 Spot Bond					0.00000	99.93685				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	106.20689				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	99.90744	10.98000	99.87843				0.00	0	
Total CLN379 SPOT										0.00	0	
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	117.77500	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	100.48509				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	101.06449				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	101.05549				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN44 On 24/05/2021 Spot Bond			5.71000	105.16251	5.71000	105.14614				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN45 On 31/01/2022 Spot Bond			1.86000	170.04870	1.86000	170.02071				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.05000	136.46986	5.05000	136.43559				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN454 On 31/01/2025 Spot Bond			5.49000	134.36443	5.49000	134.32910				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN456 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	
CLN457 On 17/11/2021 Spot Bond					0.00000	101.04103				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.06875				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.17330				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.41500	104.19390	6.41500	104.17603				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	101.01004				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.52860				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	100.80398				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.14853				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 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	
CLN477 On 29/11/2021 Spot Bond			100.00000	68.71245	100.00000	68.55869				0.00	0	
Total CLN477 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 CLN477										0.00	0	
CLN48 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN48 On 20/05/2021 Spot Bond					0.00000	101.09188				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN48 On 20/05/2021 Spot Bond					0.00000	101.07713				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN48 On 02/12/2021 Spot Bond					0.00000	101.24470				0.00	0	50,000,00
Total CLN484 SPOT										0.00	0	50,000,00
Total For CLN484										0.00	0	50,000,00
CLN48 On 02/12/2021 Spot Bond			5.91000	105.97076	5.91000	105.95380				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN48 On 23/06/2021 Spot Bond			10.16000	105.00114	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			6.21500	105.64987	6.21500	105.63200				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49 On 28/03/2022 Spot Bond					0.00000	100.80085				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49 On 20/06/2022 Spot Bond					0.00000	100.56573				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49 On 29/08/2022 Spot Bond					0.00000	100.87595				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49 On 04/09/2024 Spot Bond			6.61500	111.62182	6.61500	111.60208				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	103.00397				0.00	0	25,000,00

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 CLN497 SPOT										0.00	0	25,000,00
Total For CLN497										0.00	0	25,000,00
CLN497 On 20/05/2021 Spot Bond					0.00000	100.93629				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN499 On 11/10/2022 Spot Bond					0.00000	100.16624				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.17561				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.53647				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.65755				0.00	380,000,000	190,000,00
Total CLN505 SPOT										0.00	380,000,000	190,000,00
Total For CLN505										0.00	380,000,000	190,000,00
CLN505 On 20/12/2022 Spot Bond					0.00000	100.80848				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.69648				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	94.63521				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	101.03543	9.96000	101.00874				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	99.81234	10.01000	99.78556				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.95790				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN519 On 30/06/2022 Spot Bond			9.60000	102.98021	9.60000	103.56548				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.64426				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.79391				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 13/05/2021 Spot Bond					0.00000	101.02858				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	101.10597	9.20000	101.08125				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2021 Spot Bond					0.00000	99.88808				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.41170				0.00	0	38,000,00
Total CLN526 SPOT										0.00	0	38,000,00
Total For CLN526										0.00	0	38,000,00
CLN527 On 21/02/2024 Spot Bond					0.00000	102.41451				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.87345				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	101.24669				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.64426				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.52586				0.00	0	
Total CLN533 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 CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	100.01888				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			8.81500	108.02000	8.81500	107.99426				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	98.74032				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	99.94220				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.02587				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	135.24800				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.82636				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
CLN54 On 17/01/2024 Spot Bond					0.00000	100.02464				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.28500	109.02287	8.28500	108.99841				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			8.33500	106.38904	8.33500	106.36543				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			8.42500	110.98638	8.42500	110.96108				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	306.41490				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	101.09315				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	101.06518				0.00	0	22,000,00
Total CLN557 SPOT										0.00	0	22,000,00
Total For CLN557										0.00	0	22,000,00
CLN55 On 24/11/2024 Spot Bond					0.00000	100.91251				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	100.03201				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
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	116.99500				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	101.12815				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	104.36149	10.19000	104.39899				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			8.28500	111.52936	8.28500	111.50435				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	101.15623				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN565 On 21/02/2024 Spot Bond					0.00000	100.84768				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.24620				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.78402				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	101.06124				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	101.15835				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN570 On 13/05/2021 Spot Bond					0.00000	101.21193				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN571 On 12/11/2025 Spot Bond			8.51500	109.89102	8.51500	109.86572				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	101.12171				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN573 On 13/05/2021 Spot Bond					0.00000	101.25217				0.00	380,000,000	190,000,000
Total CLN573 SPOT										0.00	380,000,000	190,000,000
Total For CLN573										0.00	380,000,000	190,000,000
CLN574 On 11/02/2024 Spot Bond					0.00000	101.06697				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.60511				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.57457				0.00	0	
Total CLN577 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 CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.01665				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.27183				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.10541				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.77678				0.00	0	27,500,000,00
Total CLN582 SPOT										0.00	0	27,500,000,00
Total For CLN582										0.00	0	27,500,000,00
CLN582 On 16/09/2025 Spot Bond					0.00000	100.69727				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.01235				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.75548				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.13515				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.68795				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.54859				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.55480				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	100.68424				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.47460				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.47000	141.51879	3.47000	113.69359				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.89698				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.36677				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.89698				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	103.75528				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.25667				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.62711				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.55480				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.55480				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.81321				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	101.07763				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	101.00877				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	100.15485				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.01849				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.91223				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	104.47681	9.32000	104.45068				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/07/2022 Spot Bond					0.00000	99.98622				0.00	540,000,000	270,000,000
Total CLN611 SPOT										0.00	540,000,000	270,000,000
Total For CLN611										0.00	540,000,000	270,000,000
CLN612 On 14/04/2026 Spot Bond					0.00000	101.58454				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.70340				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 22/08/2022 Spot Bond					0.00000	100.88011				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.77670				0.00	420,000,000	210,000,000
Total CLN614 SPOT										0.00	420,000,000	210,000,000
Total For CLN614										0.00	420,000,000	210,000,000
CLN614 On 30/09/2022 Spot Bond					0.00000	100.40457				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	96.22600				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.14212				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.55429				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.75546				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	101.21483				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	101.21029				0.00	360,000,000	180,000,000
Total CLN621 SPOT										0.00	360,000,000	180,000,000
Total For CLN621										0.00	360,000,000	180,000,000
CLN621 On 28/04/2021 Spot Bond					0.00000	101.11834				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	91.35500				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	99.94112				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.23500	106.70528	6.23500	106.68719				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.11158				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	90.68520				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.07500	62.50353	12.07500	83.57391				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	100.84274				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			8.98500	103.44255	8.98500	103.41743				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.10651				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	100.85704				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.26236				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	101.10129				0.00	960,000,000	480,000,000
Total CLN634 SPOT										0.00	960,000,000	480,000,000
Total For CLN634										0.00	960,000,000	480,000,000
CLN634 On 19/08/2025 Spot Bond					0.00000	102.66465				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.87180				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN637 On 19/08/2025 Spot Bond					0.00000	101.10144				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2022 Spot Bond					0.00000	101.23764				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN639 On 12/08/2022 Spot Bond					0.00000	100.98050				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.20282				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.01262				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.87663				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.54432				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2022 Spot Bond					0.00000	101.28715				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.54527				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.10144				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.79784				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.10144				0.00	0	
Total CLN650 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 CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	100.88153				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.10144				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 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	
CLN65 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	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.58679				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.19399				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.22009				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	99.02900				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 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	
CLN66 On 20/12/2024 Spot Bond					0.00000	111.21800				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	132.96300				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	101.16922				0.00	0	60,000,00

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 CLN665 SPOT										0.00	0	60,000,00
Total For CLN665										0.00	0	60,000,00
CLN665 On 02/04/2026 Spot Bond					0.00000	100.30658				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.32440				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	107.64017				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.42288				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.85199				0.00	0	30,000,00
Total CLN670 SPOT										0.00	0	30,000,00
Total For CLN670										0.00	0	30,000,00
CLN670 On 19/08/2025 Spot Bond					0.00000	101.21971				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.67325				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.05997	141.34925	4.05997	114.84499				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.05997	141.34925	4.05997	114.84573				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	100.80475				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	101.24504				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN677 On 19/08/2025 Spot Bond					0.00000	101.31258				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN678 On 02/06/2021 Spot Bond					0.00000	101.35055				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.48502				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.15824				0.00	0	20,000,00
Total CLN680 SPOT										0.00	0	20,000,00
Total For CLN680										0.00	0	20,000,00
CLN681 On 19/08/2025 Spot Bond					0.00000	101.26700				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.64827				0.00	0	40,000,00
Total CLN682 SPOT										0.00	0	40,000,00
Total For CLN682										0.00	0	40,000,00
CLN683 On 21/06/2023 Spot Bond					0.00000	100.46390				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.47693				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	101.09149				0.00	0	25,000,00
Total CLN685 SPOT										0.00	0	25,000,00
Total For CLN685										0.00	0	25,000,00
CLN686 On 21/06/2023 Spot Bond					0.00000	100.55100				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.56635				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.56610				0.00	0	
Total CLN688 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 CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	100.49723				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2021 Spot Bond					0.00000	100.39713				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.49729				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	101.34612				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	92.91461				0.00	0	6,000,000,00
Total CLN694 SPOT										0.00	0	6,000,000,00
Total For CLN694										0.00	0	6,000,000,00
CLN69 On 07/07/2021 Spot Bond					0.00000	100.27723				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	92.58403				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.11113				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN69 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.54207				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	103.30920				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70 On 28/02/2023 Spot Bond					0.00000	100.72293				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70 On 11/11/2022 Spot Bond					0.00000	100.95620				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.00846				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	80.38565				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	101.60579				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	85.69543				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	87.07169				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	101.34635				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.63542				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.48567				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	82.11731				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.36643				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.57841				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN713 On 12/02/2022 Spot Bond					0.00000	100.92383				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.48892				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.48892				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.48892				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.13245				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 20/06/2021 Spot Bond					0.00000	100.39950				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.57262				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.10607				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.43590				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.70294				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.16295				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.44906				0.00	0	
Total CLN724 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 CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.44906				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.44906				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.45720				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.45720				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.45720				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.72575				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.79261				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.44942				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.58404				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	101.21603				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN735 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	94.36527				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.23846				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.24913				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	101.23900				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	6,000,000.00
Total CLN740 SPOT										0.00	0	6,000,000.00
Total For CLN740										0.00	0	6,000,000.00
CLN741 On 19/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	19,300,000.00
Total CLN741 SPOT										0.00	0	19,300,000.00
Total For CLN741										0.00	0	19,300,000.00
CLN81 On 18/04/2028 Spot Bond			7.59000	102.94220	7.59000	102.92126				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.02799				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.61500	113.46486	7.61500	113.44156				0.00	0	13,000,000.00
Total COJ05 SPOT										0.00	0	13,000,000.00
Total For COJ05										0.00	0	13,000,000.00
COJ08 On 22/06/2026 Spot Bond			9.43500	111.92077	9.43500	111.89243				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG01 On 09/06/2024 Spot Bond			6.39500	114.34211	6.39500	114.32233				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			7.05000	104.17470	7.05000	104.15498				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
COT02 On 03/04/2028 Spot Bond			9.84500	102.30158	9.84500	102.27472			3,938,000,000,000.00	400,000,000	100,000,000
Total COT02 SPOT									3,938,000,000,000.00	400,000,000	100,000,000
Total For COT02									3,938,000,000,000.00	400,000,000	100,000,000
COT03 On 05/06/2028 Spot Bond			9.93500	101.20826	9.93500	101.18130			0.00	0	8,200,000,000
Total COT03 SPOT									0.00	0	8,200,000,000
Total For COT03									0.00	0	8,200,000,000
CPV01 On 30/06/2029 Spot Bond			9.41500	9.41500	9.41500	109.11383			0.00	0	
Total CPV01 SPOT									0.00	0	
Total For CPV01									0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.92182			0.00	0	
Total CS003 SPOT									0.00	0	
Total For CS003									0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.49723			0.00	0	
Total DENG85 SPOT									0.00	0	
Total For DENG85									0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.48017			0.00	0	
Total DENG87 SPOT									0.00	0	
Total For DENG87									0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.21574			0.00	0	
Total DENG88 SPOT									0.00	0	
Total For DENG88									0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.83915			0.00	0	
Total DENG91 SPOT									0.00	0	
Total For DENG91									0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	99.86099			0.00	0	
Total DENG99 SPOT									0.00	0	
Total For DENG99									0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.68666			0.00	0	
Total DNG100 SPOT									0.00	0	
Total For DNG100									0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.50065			0.00	0	
Total DNG101 SPOT									0.00	0	
Total For DNG101									0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.39789			0.00	0	
Total DNG102 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 DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.70314				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.13279				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.85738				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.86632				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.68500	8.68500	8.68500	109.74009				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.37821				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.92824				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			6.16500	103.53570	6.16500	103.51838				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.53000	107.45243	6.53000	107.43336		18,708,184,882,000.00		2,864,959,400	1,471,781,000	
Total DV23 SPOT								18,708,184,882,000.00		2,864,959,400	1,471,781,000	
Total For DV23								18,708,184,882,000.00		2,864,959,400	1,471,781,000	
DV23/R On 27/02/2023 Spot Bond			100.00000	31.41998	100.00000	31.34967				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	31.41998	100.00000	31.34967				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			6.08500	110.92003	6.08500	110.90166				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV24/R On 18/02/2024 Spot Bond			9.69000	101.68702	9.69000	101.66044				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.68702	9.69000	101.66044				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.50000	94.65564	11.50000	94.62641				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	101.75727	10.10000	101.72958				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.75727	10.10000	101.72958				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	100.77959				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.10319				0.00	4,200,000,000	2,100,000,000
Total DVF22 SPOT										0.00	4,200,000,000	2,100,000,000
Total For DVF22										0.00	4,200,000,000	2,100,000,000
DVF22B On 29/08/2022 Spot Bond					0.00000	100.07103				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22C On 24/10/2022 Spot Bond					0.00000	100.14889				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.38037				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.90899				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.17927				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.66384				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.67045				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB21 On 31/05/2024 Spot Bond					0.00000	98.19676				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB25 On 31/05/2026 Spot Bond					0.00000	101.19350				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB26 On 31/01/2023 Spot Bond					0.00000	99.89898				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB27 On 31/01/2025 Spot Bond					0.00000	94.98798				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB28 On 31/01/2027 Spot Bond					0.00000	99.89257				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB29 On 21/08/2023 Spot Bond					0.00000	100.99260				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB30 On 21/08/2025 Spot Bond					0.00000	101.04078				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.51000	105.44708	4.51000	105.43421				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.62000	104.59042	5.62000	104.57467				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.52500	109.96153	6.52500	109.94235				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.94000	107.09713	4.94000	107.07079				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL037 On 31/01/2037 Spot Bond			4.88000	94.85858	4.88000	94.83520				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	132.77835	2.25000	132.75510				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.84000	141.79769	3.93000	140.96136				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.94200	128.89340	3.94200	128.86488				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.98500	124.85389	3.98500	124.82611				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.58000	110.54836	4.58000	110.52207				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.85000	96.84505	4.85000	96.82126				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	132.77835	2.25000	132.75510				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	148.82067				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	146.44464				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN004										0.00	0	
ELN00€ 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	
ELN00€ On 09/06/2025 Spot Bond					0.00000	112.96355				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	112.01504				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN00€ On 17/06/2021 Spot Bond					0.00000	112.31389				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN00€ On 28/07/2025 Spot Bond					0.00000	110.62691				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN01€ On 19/08/2025 Spot Bond					0.00000	102.75953				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	104.13000				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN01€ On 23/12/2021 Spot Bond					0.00000	99.46318				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN01€ On 15/04/2024 Spot Bond					0.00000	99.92722				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.00500	107.43184	9.00500	107.40571				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			11.10000	11.10000	11.10000	98.63696				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.45000	11.45000	11.45000	97.69246		4,770,951,627,100.00		416,676,998	875,005,00	

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 EMM05 SPOT										4,770,951,627,100.00	416,676,998	875,005,05
Total For EMM05										4,770,951,627,100.00	416,676,998	875,005,05
EMM06 On 23/06/2025 Spot Bond			9.08500	107.35013	9.08500	105.52427				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.08500	9.08500	9.08500	106.66222				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.61000	11.61000	11.61000	80.42566				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.56500	10.56500	10.56500	103.98290				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.61000	11.61000	11.61000	98.45504				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.81352				0.00	0	60,000,00
Total EPF014 SPOT										0.00	0	60,000,00
Total For EPF014										0.00	0	60,000,00
EPF015 On 04/06/2023 Spot Bond					0.00000	100.76536				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.63602				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.65438				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.57941				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.60523				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF020 On 07/11/2022 Spot Bond					0.00000	101.05595				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.81015				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	101.04720				0.00	0	10,000,00
Total EPFC47 SPOT										0.00	0	10,000,00
Total For EPFC47										0.00	0	10,000,00
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.59554				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.71972				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.74008				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.08886				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.67966				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	99.88607				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.95380				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.91008				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	101.02368				0.00	0	
Total ERS3C6 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ERS3C6									0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.91882			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.96249			0.00	0	
Total ERSA25 SPOT									0.00	0	
Total For ERSA25									0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.89614			0.00	0	67,000,00
Total ERSA26 SPOT									0.00	0	67,000,00
Total For ERSA26									0.00	0	67,000,00
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.87514			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.00616			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			5.88500	109.18716	5.88500	109.16966			0.00	0	
Total ES23 SPOT									0.00	0	
Total For ES23									0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.40048	10.00000	102.37288			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.15500	99.22185	8.15500	99.20019		42,830,878,762,000.00	5,252,100,400	2,825,325,20	
Total ES26 SPOT								12,830,878,762,000.00	5,252,100,400	2,825,325,20	
Total For ES26								12,830,878,762,000.00	5,252,100,400	2,825,325,20	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.44277	7.85000	100.42165			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.40500	75.19782	11.38500	75.28176		67,324,766,541,000.00	5,903,092,200	3,307,754,40	
Total ES33 SPOT								17,324,766,541,000.00	5,903,092,200	3,307,754,40	
Total For ES33								17,324,766,541,000.00	5,903,092,200	3,307,754,40	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.78335	7.50000	100.76318			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.83500	74.29323	11.83500	74.26978		31,229,928,162,000.00	2,638,777,200	6,039,250,30	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES42 SPOT										1,229,928,162,000.00	2,638,777,200	6,039,250,30
Total For ES42										1,229,928,162,000.00	2,638,777,200	6,039,250,30
ES42/R On 25/04/2042 Spot Bond			8.50000	99.95427	8.50000	99.93142				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	0.00000				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.67431				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.65728				0.00	340,000,000	150,000,00
Total EXX05 SPOT										0.00	340,000,000	150,000,00
Total For EXX05										0.00	340,000,000	150,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.49320				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.35423				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.87174				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.96529				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.01028				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.90035				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.37347				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.86461				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	100.95013				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.11500	5.11500	5.11500	104.40015				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.79431				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.55042				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.31024				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.53398				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.31890				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	104.03981				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	100.86957				0.00	0	20,000,00
Total FRB26 SPOT										0.00	0	20,000,00
Total For FRB26										0.00	0	20,000,00
FRB27 On 03/06/2026 Spot Bond			8.78500	109.61650	8.78500	109.59061				0.00	0	
Total FRB27 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 FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.16793				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	100.04699				0.00	180,000,000	90,000,00
Total FRB29 SPOT										0.00	180,000,000	90,000,00
Total For FRB29										0.00	180,000,000	90,000,00
FRB30 On 19/04/2026 Spot Bond				100.00000	0.00000	100.06703				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			0.91500	171.27674	0.91500	171.25300				0.00	0	20,000,00
Total FRBI22 SPOT										0.00	0	20,000,00
Total For FRBI22										0.00	0	20,000,00
FRBI23 On 07/12/2023 Spot Bond			2.26000	314.96009	2.26000	314.90496				0.00	0	20,000,00
Total FRBI23 SPOT										0.00	0	20,000,00
Total For FRBI23										0.00	0	20,000,00
FRBI25 On 31/01/2025 Spot Bond			2.31500	2.31500	2.31500	150.42579				0.00	0	400,000,00
Total FRBI25 SPOT										0.00	0	400,000,00
Total For FRBI25										0.00	0	400,000,00
FRBI28 On 31/03/2028 Spot Bond			3.72000	194.31205	3.72000	194.27044				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			3.94000	3.94000	3.94000	104.35857				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.78000	4.78000	4.78000	214.69910				0.00	0	20,000,00
Total FRBI33 SPOT										0.00	0	20,000,00
Total For FRBI33										0.00	0	20,000,00
FRBI46 On 31/03/2046 Spot Bond			5.55500	84.50164	5.55500	84.47941				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.04000	93.64883	5.04000	93.62533				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			6.06000	6.06000	6.06000	81.25800				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			6.13000	6.13000	6.13000	80.49081				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			3.65000	3.65000	3.65000	143.39845				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	97.97551				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			1.97000	169.90668	1.97000	169.87822				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.83000	168.80327	2.83000	168.77100				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.28046				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC25: On 14/03/2022 Spot Bond					0.00000	100.60028				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.76995				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	100.88790				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	103.22752				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	101.31043				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.14319				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.87991				0.00	0	26,000,00
Total FRC279 SPOT										0.00	0	26,000,00
Total For FRC279										0.00	0	26,000,00
FRC28: On 20/12/2023 Spot Bond					0.00000	100.53802				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	110.04945				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.44337				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.52258				0.00	0	
Total FRC285 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 FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	108.13062				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.47044				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	101.67865				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 14/05/2024 Spot Bond					0.00000	101.02851				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	101.04653				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	100.61926				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	101.48531				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	103.73948				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.03766				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	101.33640				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.77485				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	101.75899				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.46063				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	100.52817				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	100.57863				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	98.69626				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.64422				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	101.32860				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	98.14624				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.57848				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.59158				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.53370				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.23926				0.00	0	23,000,00
Total FRC325 SPOT										0.00	0	23,000,00
Total For FRC325										0.00	0	23,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC32(On 20/12/2022 Spot Bond					0.00000	100.89049				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32(On 30/09/2022 Spot Bond					0.00000	100.32044				0.00	0	30,000,00
Total FRC327 SPOT										0.00	0	30,000,00
Total For FRC327										0.00	0	30,000,00
FRC32(On 27/12/2022 Spot Bond					0.00000	100.80601				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32(On 06/11/2023 Spot Bond					0.00000	101.04971				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33(On 15/10/2022 Spot Bond					0.00000	100.10093				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33(On 31/05/2024 Spot Bond					0.00000	100.94794				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33(On 13/09/2021 Spot Bond					0.00000	108.04410				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33(On 25/04/2023 Spot Bond					0.00000	102.26775				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(On 09/06/2021 Spot Bond					0.00000	100.68996				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC33(On 07/12/2023 Spot Bond					0.00000	101.25071				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	101.44106				0.00	0	40,000,00
Total FRC340 SPOT										0.00	0	40,000,00
Total For FRC340										0.00	0	40,000,00
FRC34(On 20/12/2024 Spot Bond					0.00000	100.68250				0.00	0	
Total FRC341 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 FRC341										0.00	0	
FRC34: On 17/08/2021 Spot Bond					0.00000	100.86116				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.48098				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 15/10/2022 Spot Bond					0.00000	100.10846				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34: On 03/08/2021 Spot Bond					0.00000	101.12648				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	100.62052				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	100.62440				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.50366				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.42398				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2021 Spot Bond					0.00000	101.28785				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	100.93301				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	102.00810				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.44668				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2021 Spot Bond					0.00000	100.35196				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	101.44895				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.41475				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.32999				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2022 Spot Bond					0.00000	100.89131				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC358 On 14/11/2022 Spot Bond					0.00000	101.66796				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	100.96512				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.91980				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2022 Spot Bond					0.00000	100.33815				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.06585				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	100.21379				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC365 On 31/08/2024 Spot Bond					0.00000	100.22458				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.61000	2.61000	2.61000	169.05311				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.55000	2.55000	2.55000	169.13017				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.53000	2.53000	2.53000	169.15589				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.35000	100.13346	4.35000	100.11040				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.78000	108.37523	4.78000	108.34881				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.33049				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.78991				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.43196				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.34000				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.97982				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.98486				0.00	0	
Total FRJ25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.96893				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.42137				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.83602				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.22800	4.22800	4.22800	97.80998				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.70000	4.70000	4.70000	109.48476				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.46287				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.98760				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.84000	107.53253	4.84000	107.50612				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.63000	217.92562	4.63000	217.87348				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.98000	105.59661	4.98000	105.57029				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.66000	4.66000	4.66000	217.23407				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.20000	145.75300	3.20000	145.72370				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	124.89947	3.70500	124.87266				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.78000	108.37523	4.78000	108.34881				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.78000	214.75133	4.78000	214.69910				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.83000	213.70571	4.83000	213.65348				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.73000	118.86699	2.73000	148.19923				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.86000	213.08132	4.86000	213.02906				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			4.98000	105.59661	4.98000	105.57029				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.47000	185.45404	4.47000	185.41060				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.73000	95.91433	5.73000	95.88851				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.36000	186.72400	4.36000	186.68081				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.42000	186.03007	4.42000	185.98675				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS132 On 07/12/2033 Spot Bond			5.37000	202.79906	5.37000	202.74657				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.68000	96.52537	5.68000	96.49949				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.98000	4.98000	4.98000	105.57029				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			4.96000	105.87058	4.96000	105.84426				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.23000	188.23763	4.23000	188.19475				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.14000	207.35946	5.14000	207.30705				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.36000	186.72400	4.36000	186.68081				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.36000	186.72400	4.36000	186.68081				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			4.65000	183.39709	4.65000	183.35326				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			3.50000	144.19887	3.50000	144.16871				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS147 On 31/01/2022 Spot Bond			1.67000	170.29443	1.67000	170.26729				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.71000	182.71721	4.71000	182.67325				0.00	0	
Total FRS149 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 FRS149										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.75000	182.26556	4.75000	182.22151				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15 On 31/01/2025 Spot Bond			3.47000	144.35342	3.47000	144.32333				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.22500	188.29613	4.22500	188.25327				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.76000	4.76000	4.76000	182.10877				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS16 On 06/06/2025 Spot Bond					0.00000	18.50560				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	5.87071				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.08849				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.09739				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	100.55006				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.40743				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 04/10/2021 Spot Bond					0.00000	159.19331				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS183 On 16/11/2023 Spot Bond					0.00000	177.30855				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	148.70072				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	164.40694				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	40.16785				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	101.02568				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	101.18152				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	101.07468				0.00	400,000,000	100,000,000
Total FRS200 SPOT										0.00	400,000,000	100,000,000
Total For FRS200										0.00	400,000,000	100,000,000
FRS200 On 06/08/2025 Spot Bond					0.00000	100.84657				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS202 On 14/10/2025 Spot Bond					0.00000	100.12309				0.00	40,000,000	10,000,000
Total FRS206 SPOT										0.00	40,000,000	10,000,000
Total For FRS206										0.00	40,000,000	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS205 On 18/11/2024 Spot Bond					0.00000	100.92330				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS211 On 03/09/2021 Spot Bond					0.00000	125.76057				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.41579				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 06/07/2022 Spot Bond					0.00000	100.45723				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 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	
FRS224 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	
FRS225 On 21/12/2027 Spot Bond					0.00000	100.48098				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	102.19619				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS229 On 14/08/2027 Spot Bond					0.00000	101.07513				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	106.58068				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	107.39695				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	108.71725				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24(On 31/03/2032 Spot Bond					0.00000	101.37390				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24(On 04/12/2022 Spot Bond					0.00000	100.94774				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24(On 12/12/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24(On 09/12/2023 Spot Bond					0.00000	101.10733				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24(On 29/12/2025 Spot Bond					0.00000	103.80419				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24(On 20/12/2021 Spot Bond					0.00000	100.31787				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24(On 19/01/2024 Spot Bond					0.00000	100.04428				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24(On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS24(On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25(On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS25(On 31/01/2022 Spot Bond					0.00000	100.87901				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS25 On 31/01/2022 Spot Bond					0.00000	100.78237				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.71600				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.70750				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 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	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	99.33678				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25 On 24/03/2022 Spot Bond					0.00000	100.92637				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.67202				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.48126				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.06000	2.06000	2.06000	316.43078				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.80000	318.48002	1.80000	318.42826				0.00	0	
Total FRS37 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRS37									0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.80000	1.80000	1.80000	318.42826			0.00	0	
Total FRS43 SPOT									0.00	0	
Total For FRS43									0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.91000	171.28328	0.91000	171.25955			0.00	0	
Total FRS46 SPOT									0.00	0	
Total For FRS46									0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.91000	171.28328	0.91000	171.25955			0.00	0	
Total FRS51 SPOT									0.00	0	
Total For FRS51									0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.15453			0.00	0	
Total FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.68000	101.44570	4.68000	101.42124			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.15000	73.09003	4.15000	109.59855			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.62000	2.62000	2.62000	148.78566			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			2.90000	2.90000	2.90000	147.29822			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.86000	2.86000	2.86000	310.38261			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.99500	4.99500	4.99500	105.93247		49,950,000,000.00		10,000,000	20,000,00
Total FRX23 SPOT								49,950,000,000.00		10,000,000	20,000,00
Total For FRX23								49,950,000,000.00		10,000,000	20,000,00
FRX24 On 10/12/2024 Spot Bond			6.03500	119.11561	6.03500	119.09615			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.58500	113.91517	6.58500	113.89479			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.11500	111.16689	7.11500	111.14566				62,613,423,000.00	8,800,200	24,793,60
Total FRX26 SPOT										62,613,423,000.00	8,800,200	24,793,60
Total For FRX26										62,613,423,000.00	8,800,200	24,793,60
FRX27 On 07/03/2027 Spot Bond			7.22500	115.27170	7.22500	115.24947				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.59500	116.30285	7.59500	116.27891				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.85500	107.56373	8.85500	107.53799				0.00	0	10,010,000,00
Total FRX30 SPOT										0.00	0	10,010,000,00
Total For FRX30										0.00	0	10,010,000,00
FRX31 On 21/02/2031 Spot Bond			9.18000	103.62055	9.18000	103.59486				91,800,000,000.00	10,000,000	20,000,00
Total FRX31 SPOT										91,800,000,000.00	10,000,000	20,000,00
Total For FRX31										91,800,000,000.00	10,000,000	20,000,00
FRX32 On 31/03/2032 Spot Bond			9.29000	108.98396	9.29000	108.95693				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.93000	75.47501	10.93000	75.45306				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.67980				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.12527				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.82028				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.73491				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.78000				0.00	0	22,000,00
Total FS7A2 SPOT										0.00	0	22,000,00
Total For FS7A2										0.00	0	22,000,00
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.80737				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.81541				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.93371				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.79125				0.00	400,000,000	200,000,00
Total GBL05 SPOT										0.00	400,000,000	200,000,00
Total For GBL05										0.00	400,000,000	200,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.75796				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.99931				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.79458				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.05281				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.93466				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.54000	112.64335	3.54000	112.61972				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.86588				0.00	0	1,000,000,00
Total GRT07 SPOT										0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT07										0.00	0	1,000,000.00
GRT11 On 13/05/2021 Spot Bond					0.00000	101.04750				0.00	40,000,000	20,000.00
Total GRT11 SPOT										0.00	40,000,000	20,000.00
Total For GRT11										0.00	40,000,000	20,000.00
GRT14 On 15/09/2021 Spot Bond					0.00000	100.86002				0.00	0	47,300.00
Total GRT14 SPOT										0.00	0	47,300.00
Total For GRT14										0.00	0	47,300.00
GRT16 On 17/10/2021 Spot Bond					0.00000	100.09518				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.09500	109.38038	6.09500	109.36244				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.16952				0.00	0	466,000.00
Total GRT19 SPOT										0.00	0	466,000.00
Total For GRT19										0.00	0	466,000.00
GRT20 On 03/04/2024 Spot Bond					0.00000	101.05693				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.73500	103.18751	8.73500	103.16341				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.08541				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.12519				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.53726				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.95945				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.49352				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.06399				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.56750				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.59085				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	97.25153				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.72727				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	98.01047				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.25880				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.50250				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.58712				0.00	0	25,000,00
Total GRT36 SPOT										0.00	0	25,000,00
Total For GRT36										0.00	0	25,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.32488				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.89190				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT40 On 20/11/2022 Spot Bond					0.00000	99.59829				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.67269				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.85890				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.47226				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.44885				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
GRT47 On 22/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			230,000,000,000.00	42,300,000,000	24,900,000,00	
Total GRT47 SPOT									10,000,000,000,000.00	42,300,000,000	24,900,000,00	
Total For GRT47									10,000,000,000,000.00	42,300,000,000	24,900,000,00	
GRT48 On 22/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			480,000,000,000.00	34,800,000,000	49,800,000,00	
Total GRT48 SPOT									10,000,000,000,000.00	34,800,000,000	49,800,000,00	
Total For GRT48									10,000,000,000,000.00	34,800,000,000	49,800,000,00	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.35372			0.00	0	66,000,00	
Total H10T1 SPOT									0.00	0	66,000,00	
Total For H10T1									0.00	0	66,000,00	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.34350			0.00	0	66,000,00	
Total H10T2 SPOT									0.00	0	66,000,00	
Total For H10T2									0.00	0	66,000,00	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.70369			0.00	0		
Total H10T3 SPOT									0.00	0		
Total For H10T3									0.00	0		
H10T4 On 23/02/2023 Spot Bond					0.00000	101.79295			0.00	0		
Total H10T4 SPOT									0.00	0		
Total For H10T4									0.00	0		
H12T1 On 28/09/2021 Spot Bond					0.00000	100.30611			0.00	0	30,000,00	
Total H12T1 SPOT									0.00	0	30,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For H12T1										0.00	0	30,000,00
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.73425				0.00	0	66,000,00
Total HC5T4 SPOT										0.00	0	66,000,00
Total For HC5T4										0.00	0	66,000,00
HILB07 On 11/07/2021 Spot Bond					0.00000	99.92007				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.55234				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.73089				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.20128				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.83888				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.70135				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.66387				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.34697				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.32598				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.32006				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.40000	313.89853	2.40000	313.84237				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.75000	2.75000	2.75000	318.36732				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.06500	103.31032	10.06500	103.28229				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.68000	78.41112	4.68000	99.67734				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.48500	87.02288	11.48500	86.99604		99,919,500,000,000.00		8,700,000,000	4,350,000,000	
Total HWAY34 SPOT								19,919,500,000,000.00		8,700,000,000	4,350,000,000	
Total For HWAY34								19,919,500,000,000.00		8,700,000,000	4,350,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.11713	100.00000	11.09226				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.52500	86.31143	11.52500	86.28472		115,711,000,000,000.00		10,040,000,000	5,020,000,000	
Total HWAY35 SPOT								15,711,000,000,000.00		10,040,000,000	5,020,000,000	
Total For HWAY35								15,711,000,000,000.00		10,040,000,000	5,020,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.11607	100.00000	11.09120				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.24079				0.00	0	15,046,000,000
Total HWF11 SPOT										0.00	0	15,046,000,000
Total For HWF11										0.00	0	15,046,000,000
HWF12 On 29/07/2022 Spot Bond					0.00000	100.05406				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.73440				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.07500	151.75704	2.05000	151.86792		809,552,327,085,000.00		390,145,699,800	341,977,251,000	
Total I2025 SPOT								19,552,327,085,000.00		390,145,699,800	341,977,251,000	
Total For I2025								19,552,327,085,000.00		390,145,699,800	341,977,251,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2029 On 31/03/2029 Spot Bond			3.07000	111.16258	3.07000	111.14072			384,982,605,000,000.00	125,401,500,000	175,593,752,80
Total I2029 SPOT									14,982,605,000,000.00	125,401,500,000	175,593,752,80
Total For I2029									14,982,605,000,000.00	125,401,500,000	175,593,752,80
I2033 On 28/02/2033 Spot Bond			3.85000	105.40065	3.85000	105.37777			198,601,098,080,000.00	51,584,700,800	157,131,465,40
Total I2033 SPOT									18,601,098,080,000.00	51,584,700,800	157,131,465,40
Total For I2033									18,601,098,080,000.00	51,584,700,800	157,131,465,40
I2038 On 31/01/2038 Spot Bond			4.08000	118.81526	4.08000	118.78855			817,466,012,480,000.00	445,457,356,000	414,129,339,50
Total I2038 SPOT									17,466,012,480,000.00	445,457,356,000	414,129,339,50
Total For I2038									17,466,012,480,000.00	445,457,356,000	414,129,339,50
I2046 On 31/03/2046 Spot Bond			4.03500	108.73985	4.03500	108.71566			125,516,444,000,000.00	278,938,400,000	538,849,818,00
Total I2046 SPOT									15,516,444,000,000.00	278,938,400,000	538,849,818,00
Total For I2046									15,516,444,000,000.00	278,938,400,000	538,849,818,00
I2050 On 31/12/2050 Spot Bond			4.00500	113.17206	4.04000	112.40045			077,349,592,384,000.00	518,689,036,800	311,881,002,20
Total I2050 SPOT									17,349,592,384,000.00	518,689,036,800	311,881,002,20
Total For I2050									17,349,592,384,000.00	518,689,036,800	311,881,002,20
IBL101 On 24/05/2022 Spot Bond			5.93000	5.93000	5.93000	106.99382			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.50219			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.52000	312.99217	2.52000	312.93517			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.79143			0.00	0	
Total IBL113 SPOT									0.00	0	
Total For IBL113									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.96967			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.82843			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.90642			0.00	0	
Total IBL119 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 IBL119									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.38769			0.00	0	500,000,00
Total IBL123 SPOT									0.00	0	500,000,00
Total For IBL123									0.00	0	500,000,00
IBL124 On 14/02/2024 Spot Bond					0.00000	100.92030			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.14054			0.00	0	
Total IBL128 SPOT									0.00	0	
Total For IBL128									0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.81984			0.00	0	27,000,00
Total IBL129 SPOT									0.00	0	27,000,00
Total For IBL129									0.00	0	27,000,00
IBL130 On 22/07/2022 Spot Bond					0.00000	100.12039			0.00	0	37,000,00
Total IBL130 SPOT									0.00	0	37,000,00
Total For IBL130									0.00	0	37,000,00
IBL132 On 12/08/2024 Spot Bond					0.00000	101.02756			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.78654			0.00	480,000,000	240,000,00
Total IBL133 SPOT									0.00	480,000,000	240,000,00
Total For IBL133									0.00	480,000,000	240,000,00
IBL134 On 17/10/2024 Spot Bond					0.00000	100.16803			0.00	0	
Total IBL134 SPOT									0.00	0	
Total For IBL134									0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.88000			0.00	0	
Total IBL135 SPOT									0.00	0	
Total For IBL135									0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.82374			0.00	0	
Total IBL136 SPOT									0.00	0	
Total For IBL136									0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.68200			0.00	0	
Total IBL137 SPOT									0.00	0	
Total For IBL137									0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.61052			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.78725				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.78320				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.46886				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.25522				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.69841				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.72894				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	99.27226				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.80546				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.00613				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.01108				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.01142				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.00236				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.03489				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.09571				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.11989				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.12427				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL36 On 31/01/2022 Spot Bond			0.99000	0.99000	0.99000	171.15466				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.58500	111.13022	6.58500	111.11034				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.01599				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.31000	170.76165	1.31000	170.73613				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.00500	111.71082	5.00500	111.69557				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.95339				0.00	0	30,000,00
Total IBL86 SPOT										0.00	0	30,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL86										0.00	0	30,000,00
IBL88 On 20/05/2021 Spot Bond			4.81500	104.78677	4.81500	104.77300				0.00	0	
Total IBL88 SPOT										0.00	0	
Total For IBL88										0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	97.91683	100.00000	97.66769				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	100.90218				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.02532				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.38925				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.98500	108.74135	7.98500	108.71783				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.00000	112.48157	10.00000	112.70211				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.71685				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.55500	113.95480	8.55500	113.92857				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	99.94709				0.00	800,000,000	420,000,00
Total IDCG12 SPOT										0.00	800,000,000	420,000,00
Total For IDCG12										0.00	800,000,000	420,000,00
IDCG13 On 26/04/2023 Spot Bond					0.00000	98.91306				0.00	0	1,530,000,00
Total IDCG13 SPOT										0.00	0	1,530,000,00
Total For IDCG13										0.00	0	1,530,000,00
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.94278				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG14 On 12/11/2023 Spot Bond					0.00000	99.79767				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG15 On 12/11/2025 Spot Bond					0.00000	99.46833				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG16 On 08/02/2024 Spot Bond					0.00000	101.07645				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG17 On 12/03/2022 Spot Bond					0.00000	100.56619				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG18 On 12/03/2024 Spot Bond					0.00000	99.03514				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG19 On 18/12/2022 Spot Bond					0.00000	100.48825				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	98.90762				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG22 On 29/01/2027 Spot Bond					0.00000	100.00396				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCG23 On 15/12/2022 Spot Bond					0.00000	100.56535				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.43500	107.21977	7.43500	107.19826				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ING375 On 24/02/2023 Spot Bond					0.00000	101.95373				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.30116				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.59761				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	99.99958				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.75936				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	100.95552				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.56077				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.45624				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.46438				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.20232				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.57958				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.11909				0.00	40,000,000	10,000,000
Total IPF24 SPOT										0.00	40,000,000	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IPF24										0.00	40,000,000	10,000,000
IPF25 On 15/10/2023 Spot Bond					0.00000	100.10231				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.06185				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.08130				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.41839				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.78475				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.32384				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.61633				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC33 On 10/05/2021 Spot Bond					0.00000	100.83840				0.00	0	
Total IPFC33 SPOT										0.00	0	
Total For IPFC33										0.00	0	
IPFG01 On 22/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.62060	2.75000	100.61301				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.12000	178.14756	5.12000	178.10274				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.27234				0.00	0	28,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total IV035 SPOT									0.00	0	28,000,00
Total For IV035									0.00	0	28,000,00
IV036 On 22/07/2021 Spot Bond					0.00000	100.58529			0.00	0	
Total IV036 SPOT									0.00	0	
Total For IV036									0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.66296			0.00	0	
Total IV038 SPOT									0.00	0	
Total For IV038									0.00	0	
IV039 On 31/01/2022 Spot Bond			3.41000	3.41000	3.41000	168.03101			0.00	0	
Total IV039 SPOT									0.00	0	
Total For IV039									0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	101.75646			0.00	0	28,000,00
Total IV040 SPOT									0.00	0	28,000,00
Total For IV040									0.00	0	28,000,00
IV041 On 29/09/2021 Spot Bond			7.94500	102.43959	7.94500	102.41805			0.00	0	
Total IV041 SPOT									0.00	0	
Total For IV041									0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.74776			0.00	0	
Total IV042 SPOT									0.00	0	
Total For IV042									0.00	0	
IV043 On 21/11/2021 Spot Bond			7.95000	7.95000	7.95000	107.76289			0.00	0	
Total IV043 SPOT									0.00	0	
Total For IV043									0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	99.83616			0.00	0	
Total IV044 SPOT									0.00	0	
Total For IV044									0.00	0	
IV045 On 31/01/2022 Spot Bond			1.91000	169.98412	1.91000	169.95592		76,400,000,000.00		40,000,000	40,000,00
Total IV045 SPOT								76,400,000,000.00		40,000,000	40,000,00
Total For IV045								76,400,000,000.00		40,000,000	40,000,00
IV046 On 21/06/2022 Spot Bond					0.00000	102.23020			0.00	0	
Total IV046 SPOT									0.00	0	
Total For IV046									0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.54652			0.00	0	
Total IV050 SPOT									0.00	0	
Total For IV050									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV19A On 31/03/2028 Spot Bond			5.02000	179.24999	5.02000	179.20536				0.00	0	5,000,000,00
Total IV19A SPOT										0.00	0	5,000,000,00
Total For IV19A										0.00	0	5,000,000,00
IVC034 On 30/06/2021 Spot Bond					0.00000	100.35290				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.11500	101.82235	11.11500	101.79221				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.43000	106.69755	6.43000	106.67900				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.40072				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.41047				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.40397				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.12096				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			6.08000	104.43270	6.08000	104.41539				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.62599				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.16365				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.02156				0.00	0	48,000,00
Total IVC135 SPOT										0.00	0	48,000,00

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 IVC135										0.00	0	48,000,00
IVC136 On 22/08/2021 Spot Bond					0.00000	101.20176				0.00	0	66,000,00
Total IVC136 SPOT										0.00	0	66,000,00
Total For IVC136										0.00	0	66,000,00
IVC137 On 29/08/2021 Spot Bond					0.00000	100.86171				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.43802				0.00	0	56,000,00
Total IVC140 SPOT										0.00	0	56,000,00
Total For IVC140										0.00	0	56,000,00
IVC144 On 03/12/2021 Spot Bond					0.00000	100.74692				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.22473				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.29736				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.44024				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.97208				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.93546				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.77979				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.94896				0.00	0	43,000,00
Total IVC159 SPOT										0.00	0	43,000,00
Total For IVC159										0.00	0	43,000,00
IVC163 On 17/03/2022 Spot Bond					0.00000	100.57063				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.50752				0.00	0	20,000,00
Total IVC165 SPOT										0.00	0	20,000,00
Total For IVC165										0.00	0	20,000,00
IVC173 On 17/07/2021 Spot Bond					0.00000	100.02051				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.73000				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.34544				0.00	0	50,000,00
Total IVC177 SPOT										0.00	0	50,000,00
Total For IVC177										0.00	0	50,000,00
IVC178 On 09/07/2023 Spot Bond					0.00000	100.21346				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.96086				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	101.02763				0.00	1,280,000,000	640,000,00
Total IVC182 SPOT										0.00	1,280,000,000	640,000,00
Total For IVC182										0.00	1,280,000,000	640,000,00
IVC183 On 22/09/2021 Spot Bond					0.00000	100.56195				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IVC184 On 30/09/2021 Spot Bond					0.00000	100.42753			0.00	0	
Total IVC184 SPOT									0.00	0	
Total For IVC184									0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.48579	7.40000	102.46533		11,396,000,000,000.00	1,540,000,000	770,000,000	
Total IVC186 SPOT								11,396,000,000,000.00	1,540,000,000	770,000,000	
Total For IVC186								11,396,000,000,000.00	1,540,000,000	770,000,000	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.76977			0.00	0	40,000,000
Total IVC187 SPOT									0.00	0	40,000,000
Total For IVC187									0.00	0	40,000,000
IVC188 On 02/12/2021 Spot Bond					0.00000	100.86585			0.00	0	
Total IVC188 SPOT									0.00	0	
Total For IVC188									0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	101.00170			0.00	0	
Total IVC189 SPOT									0.00	0	
Total For IVC189									0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.57413			0.00	0	
Total IVC190 SPOT									0.00	0	
Total For IVC190									0.00	0	
IVZ038 On 22/04/2021 Spot Bond			3.95000	3.95000	3.95000	99.96754			0.00	0	
Total IVZ038 SPOT									0.00	0	
Total For IVZ038									0.00	0	
IVZ039 On 29/04/2021 Spot Bond			3.95000	3.95000	3.95000	99.89190			0.00	0	
Total IVZ039 SPOT									0.00	0	
Total For IVZ039									0.00	0	
IVZ040 On 06/05/2021 Spot Bond			3.95000	3.95000	3.95000	99.81637			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	99.73441			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	99.65721			0.00	0	
Total IVZ042 SPOT									0.00	0	
Total For IVZ042									0.00	0	
IVZ043 On 27/05/2021 Spot Bond			4.05000	4.05000	4.05000	99.58013			0.00	0	
Total IVZ043 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 IVZ043										0.00	0	
IVZ044 On 03/06/2021 Spot Bond			4.05000	4.05000	4.05000	99.50317				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	99.44149				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	99.41928				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	99.34162				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	99.26409				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	99.18667				0.00	0	
Total IVZ049 SPOT										0.00	0	
Total For IVZ049										0.00	0	
IVZ050 On 08/07/2021 Spot Bond			4.10000	4.10000	4.10000	99.10937				0.00	0	
Total IVZ050 SPOT										0.00	0	
Total For IVZ050										0.00	0	
IVZ051 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ051 SPOT										0.00	0	
Total For IVZ051										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.58282				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.60999				0.00	0	12,000,00
Total KAP006 SPOT										0.00	0	12,000,00
Total For KAP006										0.00	0	12,000,00
KAP007 On 26/10/2021 Spot Bond			5.91500	102.04551	5.91500	102.02917				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.88834				0.00	40,000,000	10,000,000
Total KAP012 SPOT										0.00	40,000,000	10,000,000
Total For KAP012										0.00	40,000,000	10,000,000
KAP013 On 24/05/2022 Spot Bond					0.00000	99.89239				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.01309				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	96.74677				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	99.61096				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.01718				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.12454				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	99.91315				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.52500	124.23884	8.52500	124.21019				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	97.47286				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	95.32948				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK20 On 08/06/2022 Spot Bond			6.89500	107.31832	6.89500	107.29833				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	95.55834				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.91500	104.38041	8.91500	104.35554				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.40199				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.13500	97.31707	12.13500	97.28540				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.96500	103.16629	9.96500	103.13874				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	97.39643				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.94813				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	101.12438				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.25724				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.97193				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.53908				0.00	0	
Total LBK37 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 LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	86.53525				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.48785				0.00	0	41,000,00
Total LGL05 SPOT										0.00	0	41,000,00
Total For LGL05										0.00	0	41,000,00
LGL06 On 04/10/2022 Spot Bond			6.42500	105.66358	6.42500	105.64532				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.35031				0.00	0	70,000,00
Total LGL07 SPOT										0.00	0	70,000,00
Total For LGL07										0.00	0	70,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	101.77923				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.35040				0.00	0	200,000,00
Total LGL09 SPOT										0.00	0	200,000,00
Total For LGL09										0.00	0	200,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	99.52793				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.74726				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.73005				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL30 On 19/05/2021 Spot Bond					0.00000	101.37221				0.00	0	
Total LHL30 SPOT										0.00	0	
Total For LHL30										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	99.84065				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	101.16351				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	101.19407				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.37991				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.86370				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.88783				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.81806				0.00	0	40,000,00
Total MBF059 SPOT										0.00	0	40,000,00
Total For MBF059										0.00	0	40,000,00
MBF06 On 17/08/2021 Spot Bond					0.00000	101.02665				0.00	0	300,000,00
Total MBF061 SPOT										0.00	0	300,000,00
Total For MBF061										0.00	0	300,000,00
MBF06 On 07/06/2022 Spot Bond					0.00000	100.84176				0.00	0	600,000,00
Total MBF063 SPOT										0.00	0	600,000,00
Total For MBF063										0.00	0	600,000,00
MBF06 On 30/09/2022 Spot Bond					0.00000	100.76570				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.58563				0.00	0	40,000,00
Total MBF066 SPOT										0.00	0	40,000,00
Total For MBF066										0.00	0	40,000,00
MBF06 On 17/11/2021 Spot Bond					0.00000	100.75278				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.81395				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP03 On 02/11/2022 Spot Bond					0.00000	100.69661				0.00	1,840,000,000	940,000,000
Total MBP038 SPOT										0.00	1,840,000,000	940,000,000
Total For MBP038										0.00	1,840,000,000	940,000,000
MBP04 On 23/02/2023 Spot Bond					0.00000	100.79409				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	99.95750				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	99.92569				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.51195				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.78152				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.99984				0.00	300,000,000	350,000,000
Total MBP046 SPOT										0.00	300,000,000	350,000,000
Total For MBP046										0.00	300,000,000	350,000,000
MBP04 On 26/02/2024 Spot Bond					0.00000	100.73110				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.31984				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.32636				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.14475				0.00	0	50,000,000
Total MBP050 SPOT										0.00	0	50,000,000
Total For MBP050										0.00	0	50,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	100.64934				0.00	0	
Total MBP051 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 MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.35759				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.46500	7.46500	7.46500	116.04245				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.71500	108.47210	5.71500	108.45522		12,001,500,000,000.00		2,100,000,000	1,050,000,000	
Total MMIG05 SPOT								12,001,500,000,000.00		2,100,000,000	1,050,000,000	
Total For MMIG05								12,001,500,000,000.00		2,100,000,000	1,050,000,000	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.51922				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.07369				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.41264				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.08500	108.76834	8.08500	108.74465				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.01227				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.33500	98.91758	8.33500	98.89853				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.14074				0.00	0	8,000,000
Total MTN07 SPOT										0.00	0	8,000,000
Total For MTN07										0.00	0	8,000,000
MTN09 On 11/10/2022 Spot Bond					0.00000	100.01546				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	100.78062				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.65526				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.15077				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.85583				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	101.00848				0.00	1,500,000,000	750,000,000
Total MTN14 SPOT										0.00	1,500,000,000	750,000,000
Total For MTN14										0.00	1,500,000,000	750,000,000
MTN15 On 10/05/2024 Spot Bond					0.00000	101.04722				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.49711				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.67357				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.89974				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.66667				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.47460				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.74076				0.00	1,060,000,000	1,070,000,000
Total MTN21 SPOT										0.00	1,060,000,000	1,070,000,000
Total For MTN21										0.00	1,060,000,000	1,070,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN22 On 29/07/2023 Spot Bond					0.00000	99.88894				0.00	1,260,000,000	630,000,00
Total MTN22 SPOT										0.00	1,260,000,000	630,000,00
Total For MTN22										0.00	1,260,000,000	630,000,00
MTN23 On 29/01/2026 Spot Bond			8.03500	102.81457	8.03500	102.79221				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	99.87944				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	101.09015				0.00	0	67,000,00
Total MTNC22 SPOT										0.00	0	67,000,00
Total For MTNC22										0.00	0	67,000,00
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		40,000,000,000,000.00		400,000,000	400,000,00	
Total MTNC23 SPOT								10,000,000,000,000.00		400,000,000	400,000,00	
Total For MTNC23								10,000,000,000,000.00		400,000,000	400,000,00	
MWAR On 22/11/2021 Spot Bond					0.00000	100.90420				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR On 22/11/2022 Spot Bond					0.00000	100.90420				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	100.96854				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR On 22/02/2024 Spot Bond					0.00000	100.96847				0.00	0	20,000,00
Total MWAR06 SPOT										0.00	0	20,000,00
Total For MWAR06										0.00	0	20,000,00
N6C26 On 21/03/2026 Spot Bond					0.00000	101.23964				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.03511				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.48923				0.00	0	
Total N6E26 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 N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.62753				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.27153				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.42643				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.54608				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.64764				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.74090				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.93500	106.97002	5.93500	106.95274				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.51500	109.61949	6.51500	109.60008				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.96500	108.70712	8.96500	108.68078				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.21122				0.00	0	10,000,00
Total NBG01G SPOT										0.00	0	10,000,00
Total For NBG01G										0.00	0	10,000,00
NBG02 On 30/04/2024 Spot Bond					0.00000	101.26718				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.15379				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.16859				0.00	0	10,000,00
Total NBG04G SPOT										0.00	0	10,000,00
Total For NBG04G										0.00	0	10,000,00
NBG05 On 25/10/2024 Spot Bond					0.00000	99.94999				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.08000	110.50095	6.08000	110.48298				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			4.96500	103.75584	4.96500	103.74185				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.38000	104.35818	5.38000	104.34287				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.33500	112.16607	6.33500	112.14675				0.00	0	220,000,00
Total NBK16A SPOT										0.00	0	220,000,00
Total For NBK16A										0.00	0	220,000,00
NBK17 On 22/04/2026 Spot Bond			6.85500	112.93790	6.85500	112.91711			16,726,200,000,000.00	2,440,000,000	1,220,000,00	
Total NBK17A SPOT									16,726,200,000,000.00	2,440,000,000	1,220,000,00	
Total For NBK17A									16,726,200,000,000.00	2,440,000,000	1,220,000,00	
NBK19 On 01/06/2022 Spot Bond			5.91000	107.71666	5.91000	107.69942			0.00	0		
Total NBK19A SPOT									0.00	0		
Total For NBK19A									0.00	0		
NBK20 On 01/06/2026 Spot Bond			6.84500	118.99251	6.84500	118.97052			0.00	0		
Total NBK20A SPOT									0.00	0		
Total For NBK20A									0.00	0		
NBK20 On 25/06/2021 Spot Bond					0.00000	100.45130			0.00	0		
Total NBK20B SPOT									0.00	0		
Total For NBK20B									0.00	0		
NBK21 On 21/07/2027 Spot Bond			7.88500	116.01220	7.88500	115.98743			0.00	0	40,000,00	
Total NBK21A SPOT									0.00	0	40,000,00	
Total For NBK21A									0.00	0	40,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBK22/On 19/11/2022 Spot Bond			5.00500	111.86963	5.00500	111.85435			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23/On 19/11/2025 Spot Bond			6.57000	120.59042	6.57000	120.56888			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24/On 19/11/2027 Spot Bond			7.61000	121.61718	7.61000	121.59209		15,220,000,000,000.00	2,000,000,000	1,000,000,000	
Total NBK24A SPOT								15,220,000,000,000.00	2,000,000,000	1,000,000,000	
Total For NBK24A								15,220,000,000,000.00	2,000,000,000	1,000,000,000	
NBK24I On 11/02/2022 Spot Bond					0.00000	101.00398			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25/On 17/02/2023 Spot Bond			5.49000	5.49000	5.49000	110.72272			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	104.07581			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	32.40557	100.00000	32.33306			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.87621			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27/On 10/05/2026 Spot Bond			7.79500	118.82324	7.79500	118.79815			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28/On 02/08/2023 Spot Bond			5.41000	111.93537	5.41000	111.91887			0.00	0	
Total NBK28A SPOT									0.00	0	
Total For NBK28A									0.00	0	
NBK29/On 31/07/2026 Spot Bond			6.95500	117.78493	6.95500	117.76269			0.00	0	
Total NBK29A SPOT									0.00	0	
Total For NBK29A									0.00	0	
NBK30/On 20/02/2024 Spot Bond			5.86500	111.23513	5.86500	111.21737			0.00	0	
Total NBK30A 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 NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.54000	113.35112	5.54000	113.33401				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	102.52227				0.00	0	90,000,00
Total NBK31B SPOT										0.00	0	90,000,00
Total For NBK31B										0.00	0	90,000,00
NBK34 On 10/05/2021 Spot Bond					0.00000	101.09130				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.96378				0.00	0	19,000,00
Total NBK35B SPOT										0.00	0	19,000,00
Total For NBK35B										0.00	0	19,000,00
NBK36 On 10/05/2026 Spot Bond					0.00000	102.64048				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38 On 02/08/2021 Spot Bond					0.00000	101.47048				0.00	0	14,000,00
Total NBK38B SPOT										0.00	0	14,000,00
Total For NBK38B										0.00	0	14,000,00
NBK4 On 28/10/2024 Spot Bond			9.76000	9.76000	9.76000	72.06517				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	104.45238				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	101.63074				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.77048				0.00	0	1,620,000,00
Total NBK43B SPOT										0.00	0	1,620,000,00
Total For NBK43B										0.00	0	1,620,000,00
NBK45 On 15/02/2023 Spot Bond					0.00000	101.83811				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	101.97498				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK471 On 15/02/2028 Spot Bond					0.00000	103.42916				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK481 On 09/11/2021 Spot Bond					0.00000	101.01140				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK491 On 09/11/2023 Spot Bond					0.00000	101.72930				0.00	0	34,000,00
Total NBK49B SPOT										0.00	0	34,000,00
Total For NBK49B										0.00	0	34,000,00
NBK501 On 09/11/2025 Spot Bond					0.00000	102.05248				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK511 On 21/02/2022 Spot Bond					0.00000	101.16040				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK521 On 21/02/2024 Spot Bond					0.00000	101.33836				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK531 On 21/02/2026 Spot Bond					0.00000	101.36938				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK541 On 21/02/2029 Spot Bond					0.00000	100.86693				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.19795				0.00	440,000,000	220,000,00
Total NBKB55 SPOT										0.00	440,000,000	220,000,00
Total For NBKB55										0.00	440,000,000	220,000,00
NBKB51 On 01/08/2024 Spot Bond					0.00000	101.08081				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.19404				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.51146				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.94379				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.21652				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.78783				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.09156				0.00	0	1,340,000,00
Total NBKB62 SPOT										0.00	0	1,340,000,00
Total For NBKB62										0.00	0	1,340,000,00
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.09902				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.48105				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.93000	105.31324	8.93000	105.28823				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.47698				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.96500	104.78067	8.96500	104.75570				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.48105				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.48745				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.49559				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	102.16855				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.67922				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	101.64552				0.00	0	71,100,0€
Total NGL01 SPOT										0.00	0	71,100,0€
Total For NGL01										0.00	0	71,100,0€
NGL01 On 01/07/2025 Spot Bond					0.00000	100.97847				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.89308				0.00	0	390,000,0€
Total NGL02 SPOT										0.00	0	390,000,0€
Total For NGL02										0.00	0	390,000,0€
NGL03 On 26/05/2022 Spot Bond					0.00000	101.27705				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.46714				0.00	3,660,000,000	2,080,000,0€
Total NGL04 SPOT										0.00	3,660,000,000	2,080,000,0€
Total For NGL04										0.00	3,660,000,000	2,080,000,0€
NGL05 On 26/07/2023 Spot Bond					0.00000	100.94101				0.00	450,000,000	450,000,0€
Total NGL05 SPOT										0.00	450,000,000	450,000,0€
Total For NGL05										0.00	450,000,000	450,000,0€
NGL06 On 01/12/2023 Spot Bond					0.00000	100.99477				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL07 On 09/04/2024 Spot Bond					0.00000	99.94519				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.82786				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	104.07432				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	102.93280				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.49527				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	103.35938				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	101.96434				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.00629				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.09598				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	103.00815				0.00	0	3,500,000.00
Total NGT108 SPOT										0.00	0	3,500,000.00
Total For NGT108										0.00	0	3,500,000.00
NHM00 On 12/05/2021 Spot Bond			13.50000	106.00506	13.50000	105.96614				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.12260				0.00	0	
Total NHM007 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 NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	99.92281				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.16127				0.00	0	30,000,00
Total NHM011 SPOT										0.00	0	30,000,00
Total For NHM011										0.00	0	30,000,00
NHM01 On 13/06/2022 Spot Bond					0.00000	101.59914				0.00	190,630,000,000	190,830,000,00
Total NHM012 SPOT										0.00	190,630,000,000	190,830,000,00
Total For NHM012										0.00	190,630,000,000	190,830,000,00
NHM01 On 20/11/2021 Spot Bond					0.00000	101.31563				0.00	190,630,000,000	190,830,000,00
Total NHM014 SPOT										0.00	190,630,000,000	190,830,000,00
Total For NHM014										0.00	190,630,000,000	190,830,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	100.73428				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.51984				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	102.08363				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.15156				0.00	100,000,000	50,000,00
Total NHM019 SPOT										0.00	100,000,000	50,000,00
Total For NHM019										0.00	100,000,000	50,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	101.14049				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.83000	4.83000	4.83000	213.65348				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.73000	3.73000	3.73000	194.14918				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.80500	2.80500	2.80500	147.80095				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.37000	3.37000	3.37000	108.74792				0.00	0	30,000,00
Total NI29 SPOT										0.00	0	30,000,00
Total For NI29										0.00	0	30,000,00
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.83000	4.83000	4.83000	107.64603				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			2.91000	2.91000	2.91000	147.24542				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	196.45436	3.45000	196.41363				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.30000	3.30000	3.30000	145.20321				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.37500	3.37500	3.37500	198.50683				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.52000	196.75476	3.52000	196.71368				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.94500	106.07663	4.94500	106.05029				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.21638				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.71048				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN019 On 11/10/2022 Spot Bond					0.00000	97.69678				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	132.59888				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.90584				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	102.04826				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	100.89060				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.87230				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.24332				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	126.40242				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.32271				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.92023				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.52214				0.00	0	
Total NN040 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 NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	143.59222				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.20424				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	143.38245				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	141.95045				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.62978				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	130.78112				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.06800				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	99.08131				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	98.19991				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.72893				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.66325				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.40609				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	100.56350				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	110.36000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	108.72000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	112.22000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	110.91000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	110.08441				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF01: On 20/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF01: On 20/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	111.51373				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02(On 22/04/2021 Spot Bond					0.00000	101.08797				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF02: On 18/11/2021 Spot Bond					0.00000	100.84428				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF02 On 09/06/2021 Spot Bond					0.00000	100.53986				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF02 On 14/07/2021 Spot Bond					0.00000	100.10195				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF02 On 10/05/2021 Spot Bond					0.00000	100.94446				0.00	0	
Total NNF024 SPOT										0.00	0	
Total For NNF024										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	91.38138				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02 On 19/05/2021 Spot Bond					0.00000	100.83724				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	
NNF02 On 09/07/2021 Spot Bond					0.00000	100.16280				0.00	0	
Total NNF028 SPOT										0.00	0	
Total For NNF028										0.00	0	
NNF02 On 19/04/2022 Spot Bond					0.00000	100.00000				0.00	5,000,000,000	5,000,000,000
Total NNF029 SPOT										0.00	5,000,000,000	5,000,000,000
Total For NNF029										0.00	5,000,000,000	5,000,000,000
NNF03 On 01/08/2022 Spot Bond					0.00000	111.51373				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 20/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	35,000,000,000	35,000,000,000	
Total NNF030 SPOT									10,000,000,000,000.00	35,000,000,000	35,000,000,000	
Total For NNF030									10,000,000,000,000.00	35,000,000,000	35,000,000,000	
NNF04 On 05/08/2024 Spot Bond					0.00000	129.60277				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	107.56072				0.00	0	
Total NNF06 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 NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.62399				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.33761				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.89458				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.89625				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.83982				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.67215				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.66230				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.96062				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.92032				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.74433				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.80542				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.76837				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			6.58500	107.83202	6.58500	107.81272				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			2.65000	198.58906	2.65000	198.55219				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			9.20500	121.21714	9.20500	121.18717				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA02: On 30/11/2028 Spot Bond			100.00000	17.06757	100.00000	17.02959				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	100.82438				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.00898				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.86404				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.33370				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.57294				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.58067				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.60012				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NTC30 SPOT									0.00	0	
Total For NTC30									0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.65642			0.00	0	
Total NTC31 SPOT									0.00	0	
Total For NTC31									0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.99115			0.00	0	19,000,000,00
Total NTC32 SPOT									0.00	0	19,000,000,00
Total For NTC32									0.00	0	19,000,000,00
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.51118			0.00	0	
Total NTCG01 SPOT									0.00	0	
Total For NTCG01									0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.57475			0.00	0	
Total OMI01 SPOT									0.00	0	
Total For OMI01									0.00	0	
OML06 On 19/03/2022 Spot Bond			5.75500	104.94002	5.75500	104.92384			0.00	0	
Total OML06 SPOT									0.00	0	
Total For OML06									0.00	0	
OML07 On 19/03/2025 Spot Bond			7.14500	113.81274	7.14500	113.79104		21,863,700,000,000.00	3,060,000,000	1,540,000,00	
Total OML07 SPOT								21,863,700,000,000.00	3,060,000,000	1,540,000,00	
Total For OML07								21,863,700,000,000.00	3,060,000,000	1,540,000,00	
OML09 On 14/09/2022 Spot Bond			5.94500	107.69519	5.94500	107.67805		0.00	0		
Total OML09 SPOT								0.00	0		
Total For OML09								0.00	0		
OML10 On 14/09/2025 Spot Bond			7.47000	115.51753	7.47000	115.49450		12,699,000,000,000.00	1,700,000,000	900,000,00	
Total OML10 SPOT								12,699,000,000,000.00	1,700,000,000	900,000,00	
Total For OML10								12,699,000,000,000.00	1,700,000,000	900,000,00	
OML11 On 11/06/2024 Spot Bond					0.00000	100.60690		0.00	0		
Total OML11 SPOT								0.00	0		
Total For OML11								0.00	0		
OML12 On 12/11/2025 Spot Bond					0.00000	102.35962		0.00	0	230,000,00	
Total OML12 SPOT								0.00	0	230,000,00	
Total For OML12								0.00	0	230,000,00	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.67936		0.00	0		
Total PEP01 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 PEP01									0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.64356			0.00	0	
Total PEP02 SPOT									0.00	0	
Total For PEP02									0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.83594			0.00	0	
Total PMM51 SPOT									0.00	0	
Total For PMM51									0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.20550			0.00	0	
Total PMM53 SPOT									0.00	0	
Total For PMM53									0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	101.05602			0.00	0	31,000,00
Total PMM54 SPOT									0.00	0	31,000,00
Total For PMM54									0.00	0	31,000,00
PMM55 On 28/08/2021 Spot Bond					0.00000	100.80595			0.00	0	30,000,00
Total PMM55 SPOT									0.00	0	30,000,00
Total For PMM55									0.00	0	30,000,00
PRE2A On 20/02/2022 Spot Bond					0.00000	100.88781			0.00	0	
Total PRE2A3 SPOT									0.00	0	
Total For PRE2A3									0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.00040			0.00	0	
Total PRE2B1 SPOT									0.00	0	
Total For PRE2B1									0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.01648			0.00	0	
Total PRE2C1 SPOT									0.00	0	
Total For PRE2C1									0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.03256			0.00	0	
Total PRE2D1 SPOT									0.00	0	
Total For PRE2D1									0.00	0	
R186 On 21/12/2026 Spot Bond			7.19000	118.70361	7.18500	118.70564			260,356,173,863,000.00	3,096,016,157,700	3,089,695,311,90
Total R186 SPOT									30,356,173,863,000.00	096,016,157,700	089,695,311,90
Total For R186									30,356,173,863,000.00	096,016,157,700	089,695,311,90
R197 On 07/12/2023 Spot Bond			1.41000	321.50308	1.45000	321.14220			52,739,358,000,000.00	37,403,800,000	250,967,559,50
Total R197 SPOT									52,739,358,000,000.00	37,403,800,000	250,967,559,50
Total For R197									52,739,358,000,000.00	37,403,800,000	250,967,559,50
R202 On 07/12/2033 Spot Bond			3.87000	234.90936	3.83000	235.79532			96,356,556,837,000.00	24,898,335,100	296,886,455,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total R202 SPOT										16,356,556,837,000.00	24,898,335,100	296,886,455,40
Total For R202										16,356,556,837,000.00	24,898,335,100	296,886,455,40
R2023 On 28/02/2023 Spot Bond			4.88500	106.14558	4.91500	106.07728				232,539,841,995,000.00	1,071,144,287,000	914,864,329,70
Total R2023 SPOT										12,539,841,995,000.00	071,144,287,000	914,864,329,70
Total For R2023										12,539,841,995,000.00	071,144,287,000	914,864,329,70
R2030 On 31/01/2030 Spot Bond			9.06500	95.43905	9.06500	95.41568				431,891,218,961,000.00	1,702,359,759,400	1,247,842,206,70
Total R2030 SPOT										11,891,218,961,000.00	702,359,759,400	247,842,206,70
Total For R2030										11,891,218,961,000.00	702,359,759,400	247,842,206,70
R2032 On 31/03/2032 Spot Bond			9.86000	89.87779	9.86000	89.85416				059,246,853,176,000.00	1,020,207,591,600	759,771,051,70
Total R2032 SPOT										9,246,853,176,000.00	020,207,591,600	759,771,051,70
Total For R2032										9,246,853,176,000.00	020,207,591,600	759,771,051,70
R2035 On 28/02/2035 Spot Bond			10.50500	89.51914	10.50500	89.49424				388,678,774,245,000.00	1,845,661,949,000	1,298,467,577,40
Total R2035 SPOT										18,678,774,245,000.00	845,661,949,000	298,467,577,40
Total For R2035										18,678,774,245,000.00	845,661,949,000	298,467,577,40
R2037 On 31/01/2037 Spot Bond			10.69000	85.37496	10.69000	85.35041				778,500,873,710,000.00	2,505,004,759,000	1,738,467,896,40
Total R2037 SPOT										8,500,873,710,000.00	505,004,759,000	738,467,896,40
Total For R2037										8,500,873,710,000.00	505,004,759,000	738,467,896,40
R2040 On 31/01/2040 Spot Bond			10.83500	87.40960	10.83500	87.38412				978,573,500,605,500.00	828,663,913,300	1,243,632,896,10
Total R2040 SPOT										8,573,500,605,500.00	828,663,913,300	243,632,896,10
Total For R2040										8,573,500,605,500.00	828,663,913,300	243,632,896,10
R2044 On 31/01/2044 Spot Bond			10.88000	84.12972	10.88000	84.10511				039,713,883,648,000.00	1,106,591,349,600	1,024,031,666,90
Total R2044 SPOT										19,713,883,648,000.00	106,591,349,600	102,031,666,90
Total For R2044										19,713,883,648,000.00	106,591,349,600	102,031,666,90
R2048 On 28/02/2048 Spot Bond			10.79000	83.47850	10.79000	83.45466				172,981,561,708,000.00	2,981,740,645,200	1,679,647,900,00
Total R2048 SPOT										2,981,561,708,000.00	981,740,645,200	579,647,900,00
Total For R2048										2,981,561,708,000.00	981,740,645,200	579,647,900,00
R209 On 31/03/2036 Spot Bond			10.45500	68.94107	10.43500	69.03635				058,438,223,237,500.00	770,773,622,500	1,081,496,800,00
Total R209 SPOT										8,438,223,237,500.00	770,773,622,500	1,081,496,800,00
Total For R209										8,438,223,237,500.00	770,773,622,500	1,081,496,800,00
R210 On 31/03/2028 Spot Bond			2.93000	204.16629	3.02000	202.97585				341,366,234,589,000.00	116,507,247,300	70,520,199,30
Total R210 SPOT										11,366,234,589,000.00	116,507,247,300	70,520,199,30
Total For R210										11,366,234,589,000.00	116,507,247,300	70,520,199,30
R212 On 31/01/2022 Spot Bond			0.62000	171.66313	0.66000	171.58806				174,189,000,000,000.00	280,950,000,000	230,928,388,80
Total R212 SPOT										4,189,000,000,000.00	280,950,000,000	230,928,388,80
Total For R212										4,189,000,000,000.00	280,950,000,000	230,928,388,80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213 On 28/02/2031 Spot Bond			9.49000	85.29614	9.50000	85.21820			374,841,324,772,000.00	882,491,182,800	824,634,041,700
Total R213 SPOT									4,841,324,772,000.00	882,491,182,800	824,634,041,700
Total For R213									4,841,324,772,000.00	882,491,182,800	824,634,041,700
R214 On 28/02/2041 Spot Bond			10.76500	66.25843	10.76500	66.23956			480,312,538,084,000.00	416,192,525,600	967,097,620,600
Total R214 SPOT									10,312,538,084,000.00	416,192,525,600	967,097,620,600
Total For R214									10,312,538,084,000.00	416,192,525,600	967,097,620,600
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.65993			0.00	280,000,000	140,000,000
Total RDFB08 SPOT									0.00	280,000,000	140,000,000
Total For RDFB08									0.00	280,000,000	140,000,000
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.77564			0.00	0	0
Total RDFB09 SPOT									0.00	0	0
Total For RDFB09									0.00	0	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.27526			0.00	0	0
Total RDFB11 SPOT									0.00	0	0
Total For RDFB11									0.00	0	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.62735			0.00	0	0
Total RDFB12 SPOT									0.00	0	0
Total For RDFB12									0.00	0	0
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.18489			0.00	400,000,000	950,000,000
Total RDFB14 SPOT									0.00	400,000,000	950,000,000
Total For RDFB14									0.00	400,000,000	950,000,000
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.92399			0.00	0	0
Total RDFB15 SPOT									0.00	0	0
Total For RDFB15									0.00	0	0
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.25073			0.00	0	0
Total RDFB16 SPOT									0.00	0	0
Total For RDFB16									0.00	0	0
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.78919			0.00	0	0
Total RDFB17 SPOT									0.00	0	0
Total For RDFB17									0.00	0	0
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.62920			0.00	0	0
Total RDFB18 SPOT									0.00	0	0
Total For RDFB18									0.00	0	0
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.70066			0.00	0	0
Total RDFB19 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 RDFB19									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.44404			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.46436			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.35975			0.00	0	
Total RDFB22 SPOT									0.00	0	
Total For RDFB22									0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	98.47826			0.00	0	
Total RDFB23 SPOT									0.00	0	
Total For RDFB23									0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.20208			0.00	0	
Total RDFB24 SPOT									0.00	0	
Total For RDFB24									0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.92359			0.00	0	
Total RDFB26 SPOT									0.00	0	
Total For RDFB26									0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.64692			0.00	0	
Total RDFC51 SPOT									0.00	0	
Total For RDFC51									0.00	0	
RED12 On 12/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RED121 SPOT									0.00	0	
Total For RED121									0.00	0	
RED14 On 17/09/2021 Spot Bond					0.00000	100.57053			0.00	0	
Total RED143 SPOT									0.00	0	
Total For RED143									0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	99.69999			0.00	0	32,000,00
Total RED151 SPOT									0.00	0	32,000,00
Total For RED151									0.00	0	32,000,00
RED16 On 07/12/2021 Spot Bond					0.00000	101.13080			0.00	0	
Total RED161 SPOT									0.00	0	
Total For RED161									0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	103.00384			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.14055				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	102.14160				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	103.08544				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.05359				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.06467				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.93273				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.13339				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.80842				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.49748				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	99.99989				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
RW21 On 21/04/2021 Spot Bond			5.25000	99.97124	5.25000	99.98561			0.00	0	
Total RW21 SPOT									0.00	0	
Total For RW21									0.00	0	
RW23 On 10/12/2023 Spot Bond			6.56500	110.49930	6.56500	110.47970		12,342,200,000,000.00	1,880,000,000	940,000,000	
Total RW23 SPOT								12,342,200,000,000.00	1,880,000,000	940,000,000	
Total For RW23								12,342,200,000,000.00	1,880,000,000	940,000,000	
RW28 On 10/12/2028 Spot Bond			11.37000	98.10403	11.37000	98.07423		0.00	0		
Total RW28 SPOT								0.00	0		
Total For RW28								0.00	0		
SBK23 On 28/05/2022 Spot Bond			5.17500	111.37394	5.17500	111.35822		0.00	0	350,000,000	
Total SBK23 SPOT								0.00	0	350,000,000	
Total For SBK23								0.00	0	350,000,000	
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	99.93629		0.00	0		
Total SBK25 SPOT								0.00	0		
Total For SBK25								0.00	0		
SBK26 On 25/04/2021 Spot Bond			5.98500	99.96722	5.98500	99.95084		0.00	0		
Total SBK26 SPOT								0.00	0		
Total For SBK26								0.00	0		
SBN01 On 31/07/2021 Spot Bond					0.00000	99.89318		0.00	0		
Total SBN01 SPOT								0.00	0		
Total For SBN01								0.00	0		
SBS18 On 23/06/2021 Spot Bond					0.00000	100.69646		0.00	0		
Total SBS18 SPOT								0.00	0		
Total For SBS18								0.00	0		
SBS19 On 23/06/2021 Spot Bond			4.70500	104.27011	4.70500	104.25677		0.00	0	10,000,000	
Total SBS19 SPOT								0.00	0	10,000,000	
Total For SBS19								0.00	0	10,000,000	
SBS20 On 15/05/2026 Spot Bond			6.93000	117.53419	6.93000	117.51207		0.00	0		
Total SBS20 SPOT								0.00	0		
Total For SBS20								0.00	0		
SBS21 On 15/05/2026 Spot Bond					0.00000	105.14965		0.00	0		
Total SBS21 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 SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.54500	113.57204	5.54500	113.55488				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.02500	108.31979	7.02500	108.29913				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.45000	114.86656	7.45000	114.84349				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			5.99000	113.44064	5.99000	113.42245				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.22500	111.58416	6.22500	111.56526				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.54500	109.31539	8.54500	109.29013				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.31000	106.11187	4.31000	106.09937				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.89500	111.97424	4.89500	111.95929				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.62500	120.31301	6.62500	120.29135				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.60000	121.21278	7.60000	121.18781				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.01500	111.61600	5.01500	111.60073				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.40033				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.44715				0.00	80,000,000	90,000,00
Total SBS49 SPOT										0.00	80,000,000	90,000,00
Total For SBS49										0.00	80,000,000	90,000,00
SBS50 On 31/01/2022 Spot Bond			4.44500	105.89714	4.44500	105.88428				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.62000	5.62000	5.62000	112.71466				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.54344				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.29987				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.43761				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.70500	107.88339	4.70500	107.86961				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.33594				0.00	0	24,000,00
Total SBS57 SPOT										0.00	0	24,000,00
Total For SBS57										0.00	0	24,000,00
SBS58 On 12/06/2027 Spot Bond					0.00000	103.67683				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.60926				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.51283				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS63 On 31/01/2026 Spot Bond					0.00000	100.51271				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.55076				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.57114				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.76588				0.00	0	24,000,00
Total SBS66 SPOT										0.00	0	24,000,00
Total For SBS66										0.00	0	24,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	101.37869				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.07225				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.76169				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.87000	317.94121	1.87000	317.88891				0.00	0	30,000,00
Total SBSI11 SPOT										0.00	0	30,000,00
Total For SBSI11										0.00	0	30,000,00
SBSI14 On 07/12/2033 Spot Bond			4.78000	4.78000	4.78000	214.69910				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.35746				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.03038				0.00	18,251,400	6,083,80
Total SBT102 SPOT										0.00	18,251,400	6,083,80
Total For SBT102										0.00	18,251,400	6,083,80
SBT103 On 31/03/2024 Spot Bond					0.00000	103.65965				0.00	200,000,000	100,000,00
Total SBT103 SPOT										0.00	200,000,000	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBT103										0.00	200,000,000	100,000,000
SBT104 On 30/09/2025 Spot Bond					0.00000	103.89004				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	103.21530				0.00	200,000,000	132,000,000
Total SBT201 SPOT										0.00	200,000,000	132,000,000
Total For SBT201										0.00	200,000,000	132,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	100.95479				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.01500	111.95349	7.01500	111.93228				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.10098				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	99.38300				0.00	0	
Total SBT205 SPOT										0.00	0	
Total For SBT205										0.00	0	
SBT206 On 25/06/2025 Spot Bond					0.00000	105.43345				0.00	500,000,000	260,000,000
Total SBT206 SPOT										0.00	500,000,000	260,000,000
Total For SBT206										0.00	500,000,000	260,000,000
SBT207 On 28/11/2025 Spot Bond					0.00000	101.09129				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.25111				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.02738				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	101.27754				0.00	1,000,000,000	332,000,00
Total SLI4 SPOT										0.00	1,000,000,000	332,000,00
Total For SLI4										0.00	1,000,000,000	332,000,00
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.02469				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.98327				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.12783				0.00	40,000,000	40,000,00
Total SLRA5 SPOT										0.00	40,000,000	40,000,00
Total For SLRA5										0.00	40,000,000	40,000,00
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.01930				0.00	0	20,000,00
Total SLRA6 SPOT										0.00	0	20,000,00
Total For SLRA6										0.00	0	20,000,00
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.06972				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.08234				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.99232				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.08234				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.23537				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.19039				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.30946				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.11836				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.71500	109.53241	6.71500	109.51265				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.12810				0.00	0	66,000,0€
Total SNT04 SPOT										0.00	0	66,000,0€
Total For SNT04										0.00	0	66,000,0€
SNT05 On 30/11/2025 Spot Bond					0.00000	100.80911				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.50413				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.96603				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.40574				0.00	0	50,000,0€
Total SPDA12 SPOT										0.00	0	50,000,0€
Total For SPDA12										0.00	0	50,000,0€
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.82840				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.88117				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG004 On 27/09/2023 Spot Bond					0.00000	100.42661				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG005 On 15/03/2024 Spot Bond					0.00000	100.57415				0.00	0	
Total SPG005 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 SPG005										0.00	0	
SPG005 On 18/06/2022 Spot Bond					0.00000	100.58095				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG006 On 18/06/2024 Spot Bond					0.00000	100.80804				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG007 On 15/10/2022 Spot Bond					0.00000	100.22508				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	100.19440				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	100.83917				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.68735				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.68491				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.46500	3.46500	3.46500	144.34912				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.16000	118.85408	7.16000	118.83111				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			8.99000	88.18208	8.99000	88.16101				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.66851				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03 On 01/06/2021 Spot Bond					0.00000	100.88702				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN04(On 13/10/2023 Spot Bond					0.00000	100.13582				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04(On 13/10/2023 Spot Bond			6.31500	108.11649	6.31500	108.09812				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04(On 31/01/2038 Spot Bond			4.78000	108.37523	4.78000	108.34881				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04(On 09/02/2027 Spot Bond					0.00000	99.71641				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04(On 30/04/2027 Spot Bond					0.00000	99.86615				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04(On 05/04/2027 Spot Bond					0.00000	100.73471				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			2.48000	2.48000	2.48000	313.23723				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05(On 26/10/2022 Spot Bond					0.00000	99.94382				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05(On 03/11/2022 Spot Bond					0.00000	101.15844				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	100.21171				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06 On 31/03/2028 Spot Bond			4.24000	4.24000	4.24000	188.07781				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06 On 31/01/2025 Spot Bond			2.85000	2.85000	2.85000	147.56258				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			4.98000	4.98000	4.98000	105.57029				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06 On 31/03/2029 Spot Bond			3.91000	3.91000	3.91000	104.58458				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06 On 31/03/2028 Spot Bond			4.20000	4.20000	4.20000	188.54611				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06 On 28/05/2023 Spot Bond					0.00000	100.80245				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06 On 28/05/2023 Spot Bond					0.00000	100.78686				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07 On 28/02/2022 Spot Bond					0.00000	100.74853				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07 On 15/06/2023 Spot Bond					0.00000	100.59377				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07 On 15/06/2023 Spot Bond					0.00000	100.57932				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.53557				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.13904				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07: On 31/07/2021 Spot Bond					0.00000	98.22600				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.82229				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.67980				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.16067				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.70500	4.70500	4.70500	216.27923				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.25473				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	102.42951				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.09213				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.67419				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.88710				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.70952				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			9.73000	91.73412	9.73000	91.71005				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 28/11/2021 Spot Bond					0.00000	100.67766				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN101 On 21/12/2026 Spot Bond					0.00000	100.57204				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 04/06/2021 Spot Bond					0.00000	100.62134				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN103 On 31/03/2028 Spot Bond			4.24500	91.05035	4.24500	188.01935				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			4.88500	88.55763	4.88500	212.51041				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 04/02/2022 Spot Bond					0.00000	101.02610				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN106 On 10/02/2023 Spot Bond					0.00000	100.98897				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN107 On 11/05/2021 Spot Bond					0.00000	100.89583				0.00	0	
Total SSN108 SPOT										0.00	0	
Total For SSN108										0.00	0	
SSN108 On 11/05/2021 Spot Bond					0.00000	100.89583				0.00	0	
Total SSN109 SPOT										0.00	0	
Total For SSN109										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN11(On 17/05/2021 Spot Bond					0.00000	100.80399				0.00	0	
Total SSN110 SPOT										0.00	0	
Total For SSN110										0.00	0	
SSN111(On 31/03/2024 Spot Bond					0.00000	100.85893				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN112(On 14/07/2021 Spot Bond					0.00000	100.10456				0.00	0	
Total SSN112 SPOT										0.00	0	
Total For SSN112										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.75500	105.15601	7.75500	105.13416				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11(On 21/11/2021 Spot Bond					0.00000	100.87985				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12(On 21/11/2021 Spot Bond			4.03500	106.75156	4.03500	106.73978				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13(On 21/11/2021 Spot Bond					0.00000	100.68903				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM(On 21/08/2021 Spot Bond					0.00000	100.75109				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM(On 21/11/2021 Spot Bond					0.00000	100.71889				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T17A11(On 21/02/2024 Spot Bond					0.00000	100.40040				0.00	2,260,000,000	1,130,000,000
Total T17A11 SPOT										0.00	2,260,000,000	1,130,000,000
Total For T17A11										0.00	2,260,000,000	1,130,000,000
T17A21(On 21/02/2026 Spot Bond					0.00000	100.41849				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31(On 21/02/2026 Spot Bond			7.21000	100.71082	7.21000	100.68705				0.00	0	
Total T17A31 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 T17A31										0.00	0	
TFS14z On 28/10/2021 Spot Bond					0.00000	99.93498				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.10928				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.59092				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	99.90005				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.22225				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.11462				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.77173				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.33489				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.50921				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.30157				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.94915				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.96323				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.26787				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.26039				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.63491				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	99.89980				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.09042				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	100.90238				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.03500	107.68729	4.03500	107.67540				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	101.26903				0.00	0	52,000,00
Total TH14A7 SPOT										0.00	0	52,000,00
Total For TH14A7										0.00	0	52,000,00
TH14A8 On 21/11/2021 Spot Bond			4.03500	106.94897	4.03500	106.93717				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B1 On 21/11/2021 Spot Bond					0.00000	101.00048				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14B2 On 21/11/2021 Spot Bond					0.00000	101.06685				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	100.93294				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C1 On 21/11/2021 Spot Bond					0.00000	101.36683				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C2 On 21/11/2021 Spot Bond					0.00000	101.39229				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C3 On 21/11/2021 Spot Bond					0.00000	101.02942				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D1 On 21/11/2021 Spot Bond					0.00000	101.56242				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D2 On 21/11/2021 Spot Bond					0.00000	102.26077				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D3 On 21/11/2021 Spot Bond					0.00000	102.04968				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A2 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	104.10739				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.75322				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.82519				0.00	0	
Total TH15A8 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 TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.78977				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.89922				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.18784				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.24920				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.97483				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.40332				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.93623				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.54434				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.72943				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.27861				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.80103				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.71125				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A2 On 21/08/2024 Spot Bond			8.49000	101.41097	8.49000	101.38768				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A3 On 21/08/2022 Spot Bond					0.00000	100.83805				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A4 On 21/08/2024 Spot Bond					0.00000	100.83966				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A5 On 21/08/2022 Spot Bond					0.00000	100.79942				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A7 On 21/08/2024 Spot Bond					0.00000	100.83484				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.76000	100.96149	5.76000	100.94565				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	100.87024				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.92817				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.93139				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.92013				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	100.99734				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16C: On 21/08/2024 Spot Bond					0.00000	100.97643				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.26574				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.40221				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.32194				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.45417				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.48270				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.62855				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O: On 21/02/2022 Spot Bond					0.00000	100.35298				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23: On 05/09/2022 Spot Bond					0.00000	100.49913				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24: On 05/09/2022 Spot Bond			6.05500	105.05056	6.05500	105.03353				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25: On 04/09/2024 Spot Bond			7.11500	108.51545	7.11500	108.49483				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26: On 25/11/2024 Spot Bond					0.00000	101.67462				0.00	0	
Total TL26 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 TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.32462			0.00	340,000,000	110,000,000
Total TL27 SPOT									0.00	340,000,000	110,000,000
Total For TL27									0.00	340,000,000	110,000,000
TL28 On 24/04/2025 Spot Bond			7.63500	105.55793	7.63500	105.53620			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.61287			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.49679			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.85199			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.05193			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.89500	113.95103	6.89500	113.92969		14,160,851,712,000.00	2,053,785,600	1,348,800,000	
Total TN23 SPOT								14,160,851,712,000.00	2,053,785,600	1,348,800,000	
Total For TN23								14,160,851,712,000.00	2,053,785,600	1,348,800,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	27.14439	100.00000	27.08365		0.00	0		
Total TN23/R2023 SPOT								0.00	0		
Total For TN23/R2023								0.00	0		
TN25 On 19/08/2025 Spot Bond			8.18500	106.34251	8.18500	106.31894		27,160,002,299,000.00	3,318,265,400	9,201,460,300	
Total TN25 SPOT								27,160,002,299,000.00	3,318,265,400	9,201,460,300	
Total For TN25								27,160,002,299,000.00	3,318,265,400	9,201,460,300	
TN25/R On 19/08/2025 Spot Bond			100.00000	13.65088	100.00000	13.62033		0.00	0		
Total TN25/R186 SPOT								0.00	0		
Total For TN25/R186								0.00	0		
TN27 On 14/11/2027 Spot Bond			8.95500	103.65524	8.95500	103.63017		29,673,979,326,000.00	3,313,677,200	10,888,533,500	
Total TN27 SPOT								29,673,979,326,000.00	3,313,677,200	10,888,533,500	
Total For TN27								29,673,979,326,000.00	3,313,677,200	10,888,533,500	
TN27/R On 14/11/2027 Spot Bond			100.00000	13.18310	100.00000	13.15361		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.67500	99.36553	10.67500	99.33729				25,620,000,000,000.00	2,400,000,000	1,200,000,000
Total TN30 SPOT										25,620,000,000,000.00	2,400,000,000	1,200,000,000
Total For TN30										25,620,000,000,000.00	2,400,000,000	1,200,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	116.76726	8.00000	116.74223				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.10500	90.34303	12.10500	90.31402				10,652,400,000,000.00	880,000,000	2,026,737,900
Total TN40 SPOT										10,652,400,000,000.00	880,000,000	2,026,737,900
Total For TN40										10,652,400,000,000.00	880,000,000	2,026,737,900
TN40/R On 09/10/2040 Spot Bond			10.75000	100.40134	10.75000	100.37262				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	99.86206				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.02500	108.39008	6.02500	108.37231				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.96038				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.24459				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.21189				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.12830				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.13492				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A On 13/04/2024 Spot Bond			6.31500	108.02438	6.31500	108.00604				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.12830				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.13492				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	100.23085	8.62000	100.20774				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.27383				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.01849				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24 On 22/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	98.83866				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	98.28666				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	98.36425				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25 On 17/05/2021 Spot Bond					0.00000	99.73188				0.00	0	
Total TSP253 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 TSP253										0.00	0	
TSP254 On 26/05/2021 Spot Bond					0.00000	99.63841				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP255 On 29/11/2021 Spot Bond					0.00000	97.49403				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP256 On 14/02/2022 Spot Bond					0.00000	96.15468				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	95.61882				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP258 On 16/03/2022 Spot Bond					0.00000	95.47636				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.28942				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.67875				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.63661				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	99.93256				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC361 On 20/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC361 SPOT										0.00	0	
Total For TWC361										0.00	0	
TWC362 On 26/04/2021 Spot Bond					0.00000	100.95236				0.00	0	
Total TWC362 SPOT										0.00	0	
Total For TWC362										0.00	0	
TWC363 On 30/04/2021 Spot Bond					0.00000	100.92369				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC363 SPOT										0.00	0	
Total For TWC363										0.00	0	
TWC36 On 11/05/2021 Spot Bond					0.00000	100.80127				0.00	0	
Total TWC364 SPOT										0.00	0	
Total For TWC364										0.00	0	
TWC36 On 18/05/2021 Spot Bond					0.00000	100.71981				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	100.61208				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	100.46511				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	100.38999				0.00	0	
Total TWC368 SPOT										0.00	0	
Total For TWC368										0.00	0	
TWC36 On 08/07/2021 Spot Bond			4.06700	4.06700	4.06700	100.10028				0.00	0	
Total TWC369 SPOT										0.00	0	
Total For TWC369										0.00	0	
TWC37 On 15/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	47,500,000,00
Total TWC370 SPOT										0.00	0	47,500,000,00
Total For TWC370										0.00	0	47,500,000,00
UG26 On 09/03/2026 Spot Bond			9.33500	108.95871	9.33500	108.93171				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.44068				0.00	0	20,000,00
Total UU1A01 SPOT										0.00	0	20,000,00
Total For UU1A01										0.00	0	20,000,00
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.49417				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.51885				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.62581				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.17822				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	99.99018				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	101.13555				0.00	0	40,000,00
Total VKE12 SPOT										0.00	0	40,000,00
Total For VKE12										0.00	0	40,000,00
VKE13 On 27/08/2021 Spot Bond					0.00000	100.76369				0.00	340,000,000	220,000,00
Total VKE13 SPOT										0.00	340,000,000	220,000,00
Total For VKE13										0.00	340,000,000	220,000,00
VKE14 On 27/08/2023 Spot Bond					0.00000	100.84620				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.92210				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.95808				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.50223				0.00	0	300,000,00
Total WHL02 SPOT										0.00	0	300,000,00
Total For WHL02										0.00	0	300,000,00
WHL03 On 02/10/2023 Spot Bond					0.00000	100.32754				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.74000	104.02718	4.74000	104.01373				0.00	0	
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	
WSP5/I On 28/05/2021 Spot Bond			100.00000	95.35625	100.00000	95.11845				0.00	0	
Total WSP5/R203 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	Options Interest
Total For WSP5/R203									0.00	0	
Total for SPOT									1.96e+017	1,139,824,204,498	514,982,351,05
Total for SPOT :									1.96e+017	139,824,204,498	514,982,351,05
Total Futures									1.96e+017	139,824,266,991	514,983,549,65
Total Options									8 394 296.80	1,800	159,85
Grand Total:									1.96e+017	139,824,268,791	514,983,709,54