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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/04/2021

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			11.45001	75.36805	11.45299	75.35228			26,378,817.50	350	
ES33	On	05/08/2021	Bond Future			11.69637	76.21510	11.69921	76.20052			26,675,285.00	350	35
ES33	On	04/11/2021	Bond Future			11.94460	73.31885	11.94745	73.30466			0.00	0	
ES33	On	03/02/2022	Bond Future			12.20718	74.20507	12.21006	74.19117			0.00	0	
Total ES33 Future												53,054,102.50	700	35
Total For ES33												53,054,102.50	700	35
ES42	On	06/05/2021	Bond Future			11.89240	74.37031	11.89490	74.35536			355,415,711.49	4,779	
ES42	On	05/08/2021	Bond Future			12.12287	75.20617	12.12525	75.19239			359,410,286.43	4,779	4,779
ES42	On	04/11/2021	Bond Future			12.35643	71.81608	12.35882	71.80268			0.00	0	
ES42	On	03/02/2022	Bond Future			12.59513	72.68465	12.59755	72.67151			0.00	0	
Total ES42 Future												714,825,997.92	9,558	4,779
Total For ES42												714,825,997.92	9,558	4,779
I2025	On	06/05/2021	Bond Future			152.28590	152.28590	152.06878	152.06878			134,316,163.80	882	4,982
I2025	On	05/08/2021	Bond Future			152.47137	152.47137	152.25444	152.25444			134,479,748.34	882	1,382
I2025	On	04/11/2021	Bond Future			154.23128	154.23128	154.01302	154.01302			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	Op Intere
I2025	On	03/02/2022	Bond Future			154.54054	154.54054	154.32056	154.32056			0.00	0	
Total I2025 Future												268,795,912.14	1,764	6,34
Total For I2025												268,795,912.14	1,764	6,34
I2029	On	06/05/2021	Bond Future			111.33780	111.33780	111.31010	111.31010			147,633,922.80	1,326	1,70
I2029	On	05/08/2021	Bond Future			112.58919	112.58919	112.56308	112.56308			149,293,265.94	1,326	2,60
I2029	On	04/11/2021	Bond Future			112.74137	112.74137	112.71583	112.71583			0.00	0	
I2029	On	03/02/2022	Bond Future			114.10296	114.10296	114.07776	114.07776			0.00	0	
Total I2029 Future												296,927,188.74	2,652	4,30
Total For I2029												296,927,188.74	2,652	4,30
I2033	On	06/05/2021	Bond Future			105.64986	105.64986	105.61720	105.61720			1,606,089,171.72	15,202	1,34
I2033	On	05/08/2021	Bond Future			106.83732	106.83732	106.80604	106.80604			1,624,140,938.64	15,202	9,04
I2033	On	04/11/2021	Bond Future			106.84888	106.84888	106.81817	106.81817			0.00	0	
I2033	On	03/02/2022	Bond Future			108.13923	108.13923	108.10873	108.10873			0.00	0	
Total I2033 Future												3,230,230,110.36	30,404	10,35
Total For I2033												3,230,230,110.36	30,404	10,35
I2038	On	06/05/2021	Bond Future			119.09901	119.09901	119.05941	119.05941			335,978,307.21	2,821	7,81
I2038	On	05/08/2021	Bond Future			118.72065	118.72065	118.68260	118.68260			359,961,010.80	3,032	4,94
I2038	On	04/11/2021	Bond Future			120.09120	120.09120	120.05366	120.05366			0.00	0	
I2038	On	03/02/2022	Bond Future			119.79409	119.79409	119.75683	119.75683			0.00	0	
Total I2038 Future												695,939,318.01	5,853	12,80
Total For I2038												695,939,318.01	5,853	12,80
I2046	On	06/05/2021	Bond Future			108.90504	108.90504	109.33953	109.33953			69,154,700.40	635	14,97
I2046	On	05/08/2021	Bond Future			110.12901	110.12901	110.57032	110.57032			154,621,130.04	1,404	13,11
I2046	On	04/11/2021	Bond Future			109.59748	109.59748	110.04473	110.04473			0.00	0	
I2046	On	03/02/2022	Bond Future			110.92133	110.92133	111.37454	111.37454			0.00	0	
Total I2046 Future												223,775,830.44	2,039	28,10
Total For I2046												223,775,830.44	2,039	28,10
I2050	On	06/05/2021	Bond Future			112.26935	112.26935	113.40444	113.40444			183,560,387.25	1,635	10,95
I2050	On	05/08/2021	Bond Future			111.60867	111.60867	112.75863	112.75863			207,257,300.19	1,857	9,17
I2050	On	04/11/2021	Bond Future			112.89691	112.89691	114.06107	114.06107			0.00	0	
I2050	On	03/02/2022	Bond Future			112.31788	112.31788	113.49654	113.49654			0.00	0	
Total I2050 Future												390,817,687.44	3,492	20,16
Total For I2050												390,817,687.44	3,492	20,16
R186	On	06/05/2021	Bond Future			7.22984	118.92108	7.22570	118.94162		7.91	6,272,254,522.44	52,743	84,21
R186	On	05/08/2021	Bond Future			7.40279	114.94607	7.39795	114.96892		7.61	6,086,049,568.29	52,947	40,30
R186	On	04/11/2021	Bond Future			7.57431	116.24573	7.56896	116.26976		6.93	0.00	0	
R186	On	03/02/2022	Bond Future			7.75624	112.33990	7.75036	112.36495		6.24	0.00	0	

Contract 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												12,358,304,090.73	105,690	124,55
R186	On	06/05/2021	Bond Future	10.77	Call			16,014.03000	16.01403	15,993,490	8.51	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.00000	0.00000	0,000	8.51	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			16,055.06000	16.05506	16,034,520	8.51	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.00000	0.00000	0,000	8.51	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			15,972.98000	15.97298	15,952,440	8.51	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.00000	0.00000	0,000	8.51	0.00	0	
R186	On	06/05/2021	Bond Future	7.60	Put			226.37000	0.22637	178,850	8.06	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.60	Call			2,065.19000	2.06519	1,997,130	8.06	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.30	Call			1,039.29000	1.03929	947,660	7.93	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			671.31000	0.67131	600,220	7.93	0.00	0	15,17
R186	On	05/08/2021	Bond Future	8.62	Call			6,006.90000	6.00690	5,890,220	8.18	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			415.57000	0.41557	321,740	8.18	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			6,044.38000	6.04438	5,928,600	8.18	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			408.75000	0.40875	315,820	8.18	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,969.47000	5.96947	5,851,900	8.18	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			422.48000	0.42248	327,760	8.18	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,911.75000	3.91175	3,735,680	7.18	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,601.90000	1.60190	1,449,860	7.18	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			3,940.86000	3.94086	3,765,470	7.19	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,587.27000	1.58727	1,435,910	7.19	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,970.07000	3.97007	3,795,360	7.20	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,572.75000	1.57275	1,422,070	7.20	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,643.37000	3.64337	3,573,760	6.07	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,677.86000	1.67786	1,582,960	6.08	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,617.38000	3.61738	3,547,530	6.08	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,642.86000	1.64286	1,548,830	6.07	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,669.49000	3.66949	3,600,510	6.07	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,660.30000	1.66030	1,565,640	6.07	0.00	0	
Total R186 Option												0.00	0	25,17
Total For R186												12,358,304,090.73	105,690	149,73
R197	On	06/05/2021	Bond Future			322.20034	322.20034	322.16353	322.16353			306,090,323.00	950	2,72
R197	On	05/08/2021	Bond Future			317.83886	317.83886	317.80724	317.80724			301,946,917.00	950	96
R197	On	04/11/2021	Bond Future			321.50763	321.50763	321.47815	321.47815			0.00	0	
R197	On	03/02/2022	Bond Future			317.31148	317.31148	317.28343	317.28343			0.00	0	
Total R197 Future												608,037,240.00	1,900	3,70
Total For R197												608,037,240.00	1,900	3,70
R202	On	06/05/2021	Bond Future			235.46600	235.46600	235.39191	235.39191			477,525,048.00	2,028	7,83
R202	On	05/08/2021	Bond Future			233.87231	233.87231	233.80152	233.80152			418,631,434.90	1,790	9,20

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R202	On	04/11/2021	Bond Future			236.57166	236.57166	236.50199	236.50199			0.00	0	
R202	On	03/02/2022	Bond Future			235.13753	235.13753	235.06818	235.06818			0.00	0	
Total R202 Future												896,156,482.90	3,818	17,03
Total For R202												896,156,482.90	3,818	17,03
R2023	On	06/05/2021	Bond Future			4.80568	106.53649	4.90658	106.35839		1.36	717,629,796.64	6,736	30,4
R2023	On	05/08/2021	Bond Future			4.87243	107.70711	4.98956	107.52894		1.31	186,979,542.96	1,736	3,3
R2023	On	04/11/2021	Bond Future			4.92847	105.01602	5.06836	104.83666		1.28	0.00	0	
R2023	On	03/02/2022	Bond Future			4.97584	106.26002	5.15031	106.07916		1.18	0.00	0	
Total R2023 Future												904,609,339.60	8,472	33,78
R2023	On	06/05/2021	Bond Future	7.57	Call			4,560.86000	4.56086	4,738,960	1.59	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.00000	0.00000	0,000	1.59	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			4,577.49000	4.57749	4,755,590	1.59	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	0,000	1.59	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			4,544.23000	4.54423	4,722,330	1.59	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.00000	0.00000	0,000	1.59	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			214.24000	0.21424	94,480	1.40	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			677.97000	0.67797	732,860	1.39	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			222.84000	0.22284	99,560	1.39	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			688.74000	0.68874	745,400	1.40	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			218.50000	0.21850	96,990	1.40	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			699.58000	0.69958	757,990	1.40	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			372.97000	0.37297	380,580	1.25	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			563.20000	0.56320	391,450	1.25	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			358.94000	0.35894	366,190	1.25	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			574.85000	0.57485	402,740	1.25	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			365.92000	0.36592	373,350	1.25	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			568.99000	0.56899	397,060	1.25	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			510.28000	0.51028	388,760	1.16	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			432.72000	0.43272	492,720	1.16	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			505.55000	0.50555	384,690	1.16	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			421.86000	0.42186	480,540	1.16	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			515.42000	0.51542	393,240	1.16	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			427.08000	0.42708	486,420	1.16	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												904,609,339.60	8,472	33,78
R2030	On	06/05/2021	Bond Future			9.11384	95.58295	9.10044	95.65905		13.73	7,496,666,351.45	78,431	96,68
R2030	On	05/08/2021	Bond Future			9.31824	92.62800	9.30390	92.70667		13.25	7,264,906,668.00	78,431	59,78
R2030	On	04/11/2021	Bond Future			9.51249	93.67573	9.49738	93.75599		12.24	0.00	0	
R2030	On	03/02/2022	Bond Future			9.71900	90.78127	9.70306	90.86307		11.18	0.00	0	

Contract 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												14,761,573,019.45	156,862	156,46	
R2030	On	06/05/2021	Bond Future	11.70	Call			13,373.24000	13.37324	13,297,140	14.86		0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put			0.00000	0.00000	0,000	14.86		0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			0.00000	0.00000	0,000	14.86		0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Call			783.51000	0.78351	661,030	13.70		0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Put			1,643.39000	1.64339	1,597,010	13.70		0.00	0	2,50
R2030	On	06/05/2021	Bond Future	8.36	Put			4,417.00000	4.41700	4,459,520	13.29		0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Call			84.92000	0.08492	51,340	13.29		0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Put			1,978.70000	1.97870	1,945,220	13.65		0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Call			599.52000	0.59952	489,940	13.65		0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Call			677.20000	0.67720	561,610	13.67		0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Put			1,825.13000	1.82513	1,785,640	13.67		0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.00	Call			900.26000	0.90026	771,710	13.73		0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Put			1,473.23000	1.47323	1,420,780	13.73		0.00	0	5,00
R2030	On	06/05/2021	Bond Future	9.25	Call			1,638.44000	1.63844	1,498,900	13.91		0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put			793.58000	0.79358	730,140	13.91		0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Call			2,003.72000	2.00372	1,868,260	14.02		0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put			599.47000	0.59947	540,110	14.02		0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Put			2,350.08000	2.35008	2,331,200	13.59		0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			447.92000	0.44792	352,940	13.59		0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			751.44000	0.75144	688,570	13.93		0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			1,708.53000	1.70853	1,569,560	13.93		0.00	0	30
R2030	On	06/05/2021	Bond Future	10.95	Call			9,787.23000	9.78723	9,710,820	14.86		0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			0.44000	0.00044	0,130	14.86		0.00	0	30
R2030	On	06/05/2021	Bond Future	9.92	Call			4,598.42000	4.59842	4,501,240	14.75		0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			87.70000	0.08770	66,620	14.75		0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			1,536.43000	1.53643	1,396,860	13.89		0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			860.25000	0.86025	796,780	13.89		0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			6,728.16000	6.72816	6,797,760	13.11		0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			10.55000	0.01055	4,050	13.11		0.00	0	70
R2030	On	06/05/2021	Bond Future	10.74	Call			8,746.60000	8.74660	8,669,440	14.86		0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			1.66000	0.00166	0,600	14.86		0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call			5,202.39000	5.20239	5,110,250	14.86		0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			13,419.68000	13.41968	13,343,580	14.86		0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			0.00000	0.00000	0,000	14.86		0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			13,326.76000	13.32676	13,250,660	14.86		0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			55.07000	0.05507	39,030	14.86		0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			1,031.24000	1.03124	969,170	13.84		0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			1,312.30000	1.31230	1,174,130	13.84		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2030	On	05/08/2021	Bond Future	7.70	Put			9,698.72000	9.69872	9,680,800	12.68	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call			13,900.37000	13.90037	13,797,570	14.32	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put			1,803.89000	1.80389	1,683,680	13.68	0.00	0	4
R2030	On	05/08/2021	Bond Future	10.30	Call			6,280.72000	6.28072	6,102,710	14.32	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put			1,015.03000	1.01503	915,690	14.32	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			4,519.19000	4.51919	4,401,050	12.97	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			1,584.79000	1.58479	1,387,980	12.97	0.00	0	20
R2030	On	05/08/2021	Bond Future	10.41	Call			6,727.36000	6.72736	6,533,710	14.32	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call			328.85000	0.32885	232,260	12.68	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.95	Put			3,910.18000	3.91018	3,782,250	13.08	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Call			1,940.90000	1.94090	1,734,300	13.08	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Put			2,452.02000	2.45202	2,310,790	13.39	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			3,249.57000	3.24957	3,029,670	13.39	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.41	Put			904.23000	0.90423	789,250	14.32	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			68.85000	0.06885	44,720	14.32	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call			6,768.23000	6.76823	6,573,390	14.32	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put			894.65000	0.89465	778,480	14.32	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			6,809.30000	6.80930	6,613,160	14.32	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			885.31000	0.88531	767,840	14.32	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Put			4,334.07000	4.33407	4,212,670	13.00	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			1,684.84000	1.68484	1,484,770	13.00	0.00	0	4
R2030	On	05/08/2021	Bond Future	10.15	Call			5,686.62000	5.68662	5,511,140	14.18	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put			1,188.60000	1.18860	1,091,790	14.18	0.00	0	4
R2030	On	05/08/2021	Bond Future	9.75	Call			4,211.52000	4.21152	4,012,640	13.68	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,912.95000	1.91295	1,677,050	11.83	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			10,325.17000	10.32517	10,115,790	13.19	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			1,552.32000	1.55232	1,399,850	13.19	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			7,152.59000	7.15259	6,924,220	13.19	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			4,759.04000	4.75904	4,511,630	12.53	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	8.27	Put			8,000.88000	8.00088	7,863,010	11.69	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			1,169.72000	1.16972	951,590	11.69	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			5,885.27000	5.88527	5,729,630	11.83	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Put			2,651.15000	2.65115	2,484,000	12.53	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			1,575.44000	1.57544	1,427,330	13.19	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			709.95000	0.70995	580,830	13.19	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call			7,189.98000	7.18998	6,959,420	13.19	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			1,563.84000	1.56384	1,413,540	13.19	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			7,227.42000	7.22742	6,994,690	13.19	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Put			4,425.04000	4.42504	4,251,000	12.08	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			2,827.05000	2.82705	2,572,750	12.08	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			9.635.50000	9.63550	9,412,340	13.19	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			854.49000	0.85449	711,590	13.19	0.00	0	1,10
R2030	On	03/02/2022	Bond Future	9.43	Call			2,985.16000	2.98516	2,862,670	10.99	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			4,401.18000	4.40118	4,360,490	10.99	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call			3,009.40000	3.00940	2,886,330	10.99	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			3,492.57000	3.49257	3,440,850	11.20	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			2,795.63000	2.79563	2,676,190	10.93	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			4,373.07000	4.37307	4,331,800	10.99	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			4,631.87000	4.63187	4,594,230	10.93	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.45	Call			3,033.74000	3.03374	2,910,430	11.00	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			4,345.09000	4.34509	4,303,580	11.00	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Put			8,239.44000	8.23944	8,200,060	10.55	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			1,164.65000	1.16465	1,043,470	10.55	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.78	Call			3,886.52000	3.88652	3,753,000	11.20	0.00	0	
Total R2030 Option												0.00	0	21,34
Total For R2030												14,761,573,019.45	156,862	177,81
R2032	On	06/05/2021	Bond Future			9.89366	90.09902	9.89032	90.11935		16.49	7,616,881,051.78	84,539	76,87
R2032	On	05/08/2021	Bond Future			10.09900	91.08902	10.09525	91.11116		15.32	7,816,166,628.16	85,808	89,87
R2032	On	04/11/2021	Bond Future			10.30398	87.97315	10.29995	87.99624		14.94	0.00	0	2
R2032	On	03/02/2022	Bond Future			10.51706	89.01572	10.51276	89.03962		13.09	0.00	0	
Total R2032 Future												15,433,047,679.94	170,347	166,76
R2032	On	06/05/2021	Bond Future	12.11	Call			12,229.82000	12.22982	12,209,410	17.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			0.10000	0.00010	0,020	17.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			12,279.51000	12.27951	12,259,110	17.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put			0.09000	0.00009	0,020	17.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			12,180.07000	12.18007	12,159,650	17.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			0.11000	0.00011	0,020	17.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			14,470.72000	14.47072	14,450,390	17.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			0.00000	0.00000	0,000	17.95	0.00	0	73
R2032	On	06/05/2021	Bond Future	10.33	Put			409.26000	0.40926	328,440	16.85	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			3,032.87000	3.03287	2,931,720	16.85	0.00	0	73
R2032	On	05/08/2021	Bond Future	11.36	Put			932.89000	0.93289	792,200	16.64	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			8,034.73000	8.03473	7,872,750	16.64	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			921.70000	0.92170	781,860	16.64	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			7,951.80000	7.95180	7,788,100	16.64	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			944.20000	0.94420	802,640	16.64	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			7,993.23000	7.99323	7,830,400	16.64	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,787.91000	1.78791	1,558,050	14.20	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call			9,038.00000	9.03800	8,821,530	16.13	0.00	0	

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		9,075.59000	9.07559	8,859,900	16.13	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		1,489.16000	1.48916	1,295,780	16.13	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		1,476.10000	1.47610	1,283,500	16.13	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		9,000.47000	9.00047	8,783,230	16.13	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		1,502.32000	1.50232	1,308,170	16.13	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put		7,594.75000	7.59475	7,387,980	14.20	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		5,571.08000	5.57108	5,371,180	14.61	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		2,820.33000	2.82033	2,597,340	14.61	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call		13,421.65000	13.42165	13,292,390	16.13	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		511.01000	0.51101	404,840	16.13	0.00	0	70
R2032	On	03/02/2022	Bond Future	9.14	Put		9,452.50000	9.45250	9,368,410	12.37	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		1,344.83000	1.34483	1,236,840	12.37	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.81	Call		2,432.45000	2.43245	2,352,030	12.60	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call		4,643.70000	4.64370	4,549,400	13.20	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put		3,830.37000	3.83037	3,759,970	13.20	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.44	Call		4,003.93000	4.00393	3,912,620	13.05	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put		3,162.95000	3.16295	3,106,880	13.44	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.14	Call		3,204.19000	3.20419	3,119,470	12.84	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put		5,310.41000	5.31041	5,249,590	12.84	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.45	Call		4,031.99000	4.03199	3,940,640	13.06	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		4,381.84000	4.38184	4,314,390	13.06	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call		3,975.97000	3.97597	3,884,710	13.04	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		6,461.29000	6.46129	6,404,770	12.60	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		10,636.62000	10.63662	10,563,710	12.37	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		1,072.35000	1.07235	975,540	12.37	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.58	Call		2,000.97000	2.00097	1,890,250	12.43	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.95	Call		5,548.15000	5.54815	5,468,180	13.44	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		4,437.71000	4.43771	4,370,350	13.04	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		4,409.70000	4.40970	4,342,290	13.05	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		3,948.10000	3.94810	3,857,200	13.04	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		4,465.86000	4.46586	4,398,860	13.04	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Call		3,755.07000	3.75507	3,665,540	12.99	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put		4,666.32000	4.66632	4,600,690	12.99	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put		7,403.03000	7.40303	7,316,210	12.43	0.00	0	
Total R2032 Option											0.00	0	5,65
Total For R2032											15,433,047,679.94	170,347	172,42
R2035	On	06/05/2021	Bond Future			10.55937	89.61170	10.55618	89.63258	18.40	3,385,798,861.10	37,783	89,07
R2035	On	05/08/2021	Bond Future			10.76959	90.59636	10.76602	90.61905	17.13	3,423,002,269.88	37,783	40,50
R2035	On	04/11/2021	Bond Future			10.97923	87.14460	10.97540	87.16824	16.91	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2035	On	03/02/2022	Bond Future			11.20053	88.17723	11.19645	88.20167		14.78	0.00	0	
Total R2035 Future												6,808,801,130.98	75,566	129,56
R2035	On	06/05/2021	Bond Future	12.36	Call			10,740.75000	10.74075	10,718,660	20.17	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put			2.08000	0.00208	0,870	20.17	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put			411.77000	0.41177	338,620	19.25	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.55	Call			1,431.76000	1.43176	1,307,780	18.46	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put			1,472.23000	1.47223	1,369,130	18.46	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put			3,732.57000	3.73257	3,680,240	17.77	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call			988.89000	0.98889	872,030	18.28	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.15	Put			308.39000	0.30839	245,830	19.46	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call			4,074.13000	4.07413	3,990,690	19.46	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call			13,626.34000	13.62634	13,605,400	20.17	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put			2.19000	0.00219	0,920	20.17	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Call			3,560.07000	3.56007	3,466,040	19.25	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call			2,427.27000	2.42727	2,311,170	18.81	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.55	Call			6,256.15000	6.25615	6,208,480	20.17	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put			85.59000	0.08559	58,800	20.17	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.77	Call			12,907.07000	12.90707	12,886,050	20.17	0.00	0	
R2035	On	06/05/2021	Bond Future	10.05	Call			326.14000	0.32614	252,930	17.77	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.40	Put			2,020.03000	2.02003	1,924,050	18.28	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put			11.53000	0.01153	6,110	20.17	0.00	0	20
R2035	On	06/05/2021	Bond Future	11.32	Call			4,984.37000	4.98437	4,917,910	19.80	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put			184.03000	0.18403	138,450	19.80	0.00	0	20
R2035	On	06/05/2021	Bond Future	10.24	Put			2,731.29000	2.73129	2,651,810	18.08	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put			0.08000	0.00008	0,020	20.17	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.81	Put			788.16000	0.78816	692,940	18.81	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call			10,794.64000	10.79464	10,772,610	20.17	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put			1.97000	0.00197	0,820	20.17	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call			10,686.81000	10.68681	10,664,660	20.17	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call			625.51000	0.62551	525,150	18.08	0.00	0	20
R2035	On	06/05/2021	Bond Future	12.77	Put			0.20000	0.00020	0,060	20.17	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.02	Call			8,880.17000	8.88017	8,853,870	20.17	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call			0.00000	0.00000	0,000	15.83	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put			47,588.22000	47.58822	47,610,910	15.83	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call			0.00000	0.00000	0,000	15.83	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put			47,471.64000	47.47164	47,494,330	15.83	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call			0.00000	0.00000	0,000	15.83	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put			2,056.06000	2.05606	1,897,760	18.01	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call			3,540.13000	3.54013	3,340,810	17.15	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	05/08/2021	Bond Future	10.77	Put			3,514.84000	3.51484	3,338,210	17.15	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put			6,454.40000	6.45440	6,309,210	16.23	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put			47,704.93000	47.70493	47,727,620	15.83	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call			1,519.31000	1.51931	1,351,430	16.23	0.00	0	10
R2035	On	05/08/2021	Bond Future	11.37	Call			5,774.01000	5.77401	5,593,020	18.01	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			448.13000	0.44813	369,020	18.31	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call			7,321.35000	7.32135	7,097,540	17.88	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			2,726.29000	2.72629	2,526,120	17.88	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call			4,883.68000	4.88368	4,636,840	16.99	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			4,241.31000	4.24131	4,018,110	16.99	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put			7,262.60000	7.26260	7,058,290	16.11	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			2,474.72000	2.47472	2,246,770	16.11	0.00	0	70
R2035	On	04/11/2021	Bond Future	12.52	Call			10,329.73000	10.32973	10,146,070	18.31	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			1,517.39000	1.51739	1,357,370	18.31	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			10,369.38000	10.36938	10,186,370	18.31	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put			1,504.43000	1.50443	1,345,060	18.31	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			10,290.11000	10.29011	10,105,810	18.31	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put			7,749.38000	7.74938	7,551,150	15.97	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call			2,222.49000	2.22249	2,000,620	15.97	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put			5,720.14000	5.72014	5,502,110	16.55	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call			3,484.16000	3.48416	3,242,490	16.55	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			15,671.90000	15.67190	15,569,150	18.31	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			1,530.44000	1.53044	1,369,780	18.31	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Put			11,062.94000	11.06294	11,013,420	14.00	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			4,765.77000	4.76577	4,663,660	14.76	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			1,966.79000	1.96679	1,880,090	14.00	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.39	Call			5,304.45000	5.30445	5,202,360	14.89	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			4,156.27000	4.15627	4,078,620	14.89	0.00	0	60
R2035	On	03/02/2022	Bond Future	10.65	Call			3,157.21000	3.15721	3,060,340	14.32	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			6,525.37000	6.52537	6,452,940	14.32	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.22	Put			4,624.84000	4.62484	4,547,170	14.76	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			1,363.36000	1.36336	1,289,400	14.00	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.23	Call			4,796.89000	4.79689	4,694,770	14.77	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			4,596.22000	4.59622	4,518,540	14.77	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			4,827.78000	4.82778	4,725,640	14.77	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			4,567.44000	4.56744	4,489,740	14.77	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Call			6,470.50000	6.47050	6,367,280	15.20	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			3,359.72000	3.35972	3,280,940	15.20	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.03	Call			4,196.65000	4.19665	4,095,340	14.62	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			5,202.53000	5.20253	5,125,660	14.62	0.00	0	20

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	10.10	Put			8,923.60000	8.92360	8,861,340	14.00	0.00	0	
Total R2035 Option												0.00	0	15,65
Total For R2035												6,808,801,130.98	75,566	145,23
R2037	On	06/05/2021	Bond Future			10.75468	85.39367	10.75659	85.38119		19.66	5,140,101,178.31	60,193	72,47
R2037	On	05/08/2021	Bond Future			10.96530	82.07645	10.96705	82.06535		19.26	5,022,504,204.85	61,193	96,11
R2037	On	04/11/2021	Bond Future			11.16420	83.00495	11.16591	82.99439		18.07	0.00	0	
R2037	On	03/02/2022	Bond Future			11.37402	79.73399	11.37572	79.72379		16.63	0.00	0	
Total R2037 Future												10,162,605,383.16	121,386	168,55
R2037	On	06/05/2021	Bond Future	12.43	Call			9,939.84000	9.93984	9,949,500	21.56	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put			5.20000	0.00520	2,380	21.56	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call			9,993.37000	9.99337	10,003,150	21.56	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put			4.95000	0.00495	2,250	21.56	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call			9,886.27000	9.88627	9,895,810	21.56	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put			5.46000	0.00546	2,520	21.56	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put			1,062.00000	1.06200	933,500	21.05	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call			8,706.50000	8.70650	8,587,610	21.05	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put			1,086.31000	1.08631	956,320	21.05	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call			8,748.94000	8.74894	8,630,790	21.05	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put			1,074.10000	1.07410	944,850	21.05	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call			8,791.42000	8.79142	8,674,020	21.05	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call			10,716.83000	10.71683	10,562,820	19.56	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put			1,457.51000	1.45751	1,292,940	19.56	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Put			3,718.56000	3.71856	3,483,120	18.32	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call			5,683.01000	5.68301	5,458,130	18.32	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.82	Call			10,755.85000	10.75585	10,602,520	19.56	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put			1,445.29000	1.44529	1,281,400	19.56	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call			10,794.89000	10.79489	10,642,250	19.56	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put			1,433.14000	1.43314	1,269,940	19.56	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call			8,775.26000	8.77526	8,587,660	19.56	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put			2,206.65000	2.20665	2,008,490	19.56	0.00	0	60
R2037	On	03/02/2022	Bond Future	11.47	Put			4,486.86000	4.48686	4,389,910	16.61	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call			4,986.85000	4.98685	4,899,950	16.59	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put			4,543.08000	4.54308	4,445,980	16.59	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call			5,017.98000	5.01798	4,931,160	16.60	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put			4,514.75000	4.51475	4,417,730	16.60	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call			5,049.48000	5.04948	4,962,730	16.61	0.00	0	
Total R2037 Option												0.00	0	1,20
Total For R2037												10,162,605,383.16	121,386	169,75
R2040	On	06/05/2021	Bond Future			10.89904	87.42154	10.89579	87.44418		20.06	3,362,931,800.72	38,468	53,33

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			11.10585	83.87621	11.10222	83.90075		19.72	3,226,550,046.28	38,468	52,51
R2040	On	04/11/2021			11.30084	84.82520	11.29697	84.85064		18.64	0.00	0	
R2040	On	03/02/2022			11.50644	81.32557	11.50233	81.35181		17.14	0.00	0	
Total R2040 Future											6,589,481,847.00	76,936	105,92
R2040	On	06/05/2021	12.43	Call			9,710.20000	9.71020	9,683,130	22.16	0.00	0	
R2040	On	06/05/2021	12.43	Put			9.65000	0.00965	5,220	22.16	0.00	0	
R2040	On	06/05/2021	12.44	Call			9,767.00000	9.76700	9,740,100	22.16	0.00	0	
R2040	On	06/05/2021	11.58	Put			238.81000	0.23881	187,420	21.16	0.00	0	
R2040	On	06/05/2021	11.58	Call			4,800.73000	4.80073	4,726,700	21.16	0.00	0	30
R2040	On	06/05/2021	13.38	Call			14,833.16000	14.83316	14,810,480	22.16	0.00	0	
R2040	On	06/05/2021	12.44	Put			9.21000	0.00921	4,950	22.16	0.00	0	
R2040	On	06/05/2021	12.42	Call			9,653.37000	9.65337	9,626,110	22.16	0.00	0	
R2040	On	06/05/2021	13.38	Put			0.05000	0.00005	0,010	22.16	0.00	0	30
R2040	On	06/05/2021	12.42	Put			10.12000	0.01012	5,500	22.16	0.00	0	
R2040	On	06/05/2021	10.83	Put			1,757.64000	1.75764	1,658,920	19.81	0.00	0	
R2040	On	06/05/2021	10.83	Call			1,297.28000	1.29728	1,175,920	19.81	0.00	0	30
R2040	On	05/08/2021	12.48	Put			1,007.34000	1.00734	904,800	21.69	0.00	0	
R2040	On	05/08/2021	12.49	Call			9,595.95000	9.59595	9,469,490	21.69	0.00	0	
R2040	On	05/08/2021	12.49	Put			995.68000	0.99568	893,760	21.69	0.00	0	
R2040	On	05/08/2021	12.47	Call			9,505.78000	9.50578	9,378,100	21.69	0.00	0	
R2040	On	05/08/2021	11.55	Put			2,448.01000	2.44801	2,381,530	20.65	0.00	0	
R2040	On	05/08/2021	11.55	Call			5,389.83000	5.38983	5,298,810	20.65	0.00	0	90
R2040	On	05/08/2021	14.80	Call			20,064.56000	20.06456	20,029,380	21.69	0.00	0	
R2040	On	05/08/2021	12.47	Put			1,019.10000	1.01910	915,960	21.69	0.00	0	
R2040	On	05/08/2021	14.80	Put			39.24000	0.03924	28,600	21.69	0.00	0	90
R2040	On	05/08/2021	12.48	Call			9,550.85000	9.55085	9,423,770	21.69	0.00	0	
R2040	On	05/08/2021	11.05	Put			3,864.26000	3.86426	3,767,190	19.79	0.00	0	
R2040	On	05/08/2021	11.05	Call			3,510.06000	3.51006	3,388,450	19.79	0.00	0	90
R2040	On	04/11/2021	12.90	Put			1,566.75000	1.56675	1,421,860	20.23	0.00	0	
R2040	On	04/11/2021	12.91	Call			11,158.11000	11.15811	10,988,360	20.23	0.00	0	
R2040	On	04/11/2021	12.91	Put			1,553.64000	1.55364	1,409,330	20.23	0.00	0	
R2040	On	04/11/2021	12.89	Call			11,076.67000	11.07667	10,905,770	20.23	0.00	0	
R2040	On	04/11/2021	12.89	Put			1,579.95000	1.57995	1,434,490	20.23	0.00	0	
R2040	On	04/11/2021	12.90	Call			11,117.38000	11.11738	10,947,050	20.23	0.00	0	
R2040	On	03/02/2022	11.58	Call			5,260.26000	5.26026	5,177,160	17.21	0.00	0	
R2040	On	03/02/2022	11.58	Put			4,766.57000	4.76657	4,709,710	17.21	0.00	0	
R2040	On	03/02/2022	11.59	Call			5,293.55000	5.29355	5,210,420	17.22	0.00	0	
R2040	On	03/02/2022	11.59	Put			4,736.65000	4.73665	4,679,760	17.22	0.00	0	
R2040	On	03/02/2022	11.57	Call			5,227.35000	5.22735	5,144,260	17.20	0.00	0	

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			4,796.95000	4.79695	4,740,100	17.20	0.00	0	
Total R2040 Option												0.00	0	3,60
Total For R2040												6,589,481,847.00	76,936	109,52
R2044	On	06/05/2021	Bond Future			10.94260	84.13110	10.93401	84.19165		21.04	1,822,279,626.00	21,660	57,00
R2044	On	05/08/2021	Bond Future			11.14050	80.67487	11.13134	80.73751		20.68	1,747,417,684.20	21,660	21,60
R2044	On	04/11/2021	Bond Future			11.32681	81.58760	11.31718	81.65165		19.56	0.00	0	
R2044	On	03/02/2022	Bond Future			11.52300	78.17470	11.51289	78.24000		17.97	0.00	0	
Total R2044 Future												3,569,697,310.20	43,320	78,60
R2044	On	06/05/2021	Bond Future	12.44	Call			9,570.55000	9.57055	9,504,910	23.26	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put			11.69000	0.01169	6,600	23.26	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call			9,627.00000	9.62700	9,561,550	23.26	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Put			2,511.40000	2.51140	2,448,650	20.54	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call			832.48000	0.83248	709,180	20.54	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call			3,644.10000	3.64410	3,515,130	21.78	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put			465.47000	0.46547	397,050	21.78	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call			5,826.04000	5.82604	5,730,220	22.74	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Call			2,194.58000	2.19458	2,047,280	21.20	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put			1,037.78000	1.03778	951,030	21.20	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.50	Call			9,908.40000	9.90840	9,843,820	23.26	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put			8.87000	0.00887	4,840	23.26	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call			6,464.34000	6.46434	6,376,070	23.01	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put			12.23000	0.01223	6,940	23.26	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put			11.17000	0.01117	6,270	23.26	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call			9,514.04000	9.51404	9,448,200	23.26	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put			102.14000	0.10214	74,420	23.01	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put			535.36000	0.53536	462,750	21.67	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call			3,383.03000	3.38303	3,249,870	21.67	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Put			145.06000	0.14506	109,790	22.74	0.00	0	3,10
R2044	On	05/08/2021	Bond Future	12.60	Call			9,997.98000	9.99798	9,841,980	22.76	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put			920.93000	0.92093	827,570	22.76	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call			10,042.99000	10.04299	9,887,530	22.76	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put			910.25000	0.91025	817,430	22.76	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call			9,953.01000	9.95301	9,796,450	22.76	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put			931.73000	0.93173	837,810	22.76	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put			1,630.55000	1.63055	1,489,980	21.23	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call			11,072.77000	11.07277	10,868,660	21.23	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put			1,617.14000	1.61714	1,477,080	21.23	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call			11,112.93000	11.11293	10,909,350	21.23	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put			1,603.82000	1.60382	1,464,290	21.23	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	04/11/2021	Bond Future	12.89	Call		11.03263000	11.03263	10,828,010	21.23	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		5,373.84000	5.37384	5,265,930	18.07	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		4,750.37000	4.75037	4,707,760	18.07	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		5,306.93000	5.30693	5,199,190	18.05	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		4,811.17000	4.81117	4,768,730	18.05	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		5,340.34000	5.34034	5,232,520	18.06	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		4,780.68000	4.78068	4,738,160	18.06	0.00	0	
Total R2044 Option											0.00	0	18,60
Total For R2044											3,569,697,310.20	43,320	97,26
R2048	On	06/05/2021	Bond Future			10.85004	83.46912	10.84599	83.49864	21.41	7,850,855,019.84	94,057	120,72
R2048	On	05/08/2021	Bond Future			11.03358	84.38624	11.02914	84.41766	19.96	7,937,116,575.68	94,057	121,79
R2048	On	04/11/2021	Bond Future			11.21536	80.92732	11.21065	80.95971	19.94	0.00	0	
R2048	On	03/02/2022	Bond Future			11.40617	81.88632	11.40118	81.91962	17.33	0.00	0	
Total R2048 Future											15,787,971,595.52	188,114	242,51
R2048	On	06/05/2021	Bond Future	12.35	Call		9,804.32000	9.80432	9,770,000	23.72	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		10.55000	0.01055	5,750	23.72	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		9,861.84000	9.86184	9,827,700	23.72	0.00	0	
R2048	On	06/05/2021	Bond Future	10.90	Put		1,385.42000	1.38542	1,284,430	21.66	0.00	0	
R2048	On	06/05/2021	Bond Future	10.90	Call		1,777.59000	1.77759	1,647,080	21.66	0.00	0	1,00
R2048	On	06/05/2021	Bond Future	11.40	Put		368.44000	0.36844	302,770	22.81	0.00	0	
R2048	On	06/05/2021	Bond Future	11.40	Call		4,239.11000	4.23911	4,143,920	22.81	0.00	0	1,00
R2048	On	06/05/2021	Bond Future	10.20	Put		5,136.21000	5.13621	5,116,130	20.32	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		10.07000	0.01007	5,450	23.72	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		9,746.73000	9.74673	9,712,220	23.72	0.00	0	
R2048	On	06/05/2021	Bond Future	10.20	Call		176.63000	0.17663	127,030	20.32	0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Put		1,743.47000	1.74347	1,644,250	21.49	0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Call		1,406.91000	1.40691	1,278,170	21.49	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		11.05000	0.01105	6,060	23.72	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put		8,852.92000	8.85292	8,759,530	18.02	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		944.88000	0.94488	820,070	18.02	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put		7,039.73000	7.03973	6,917,330	18.71	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		1,571.91000	1.57191	1,418,090	18.71	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.90	Put		4,262.86000	4.26286	4,111,100	19.82	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		3,339.45000	3.33945	3,156,270	19.82	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.60	Put		5,521.06000	5.52106	5,378,470	19.32	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call		2,379.22000	2.37922	2,205,210	19.32	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		10,282.01000	10.28201	10,156,590	22.01	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		893.15000	0.89315	799,150	22.01	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		10,328.15000	10.32815	10,203,320	22.01	0.00	0	

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		882.65000	0.88265	789,240	22.01	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put		3,245.51000	3.24551	3,093,120	20.24	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call		4,439.22000	4.43922	4,255,410	20.24	0.00	0	1,00
R2048	On	05/08/2021	Bond Future	10.50	Put		5,998.73000	5.99873	5,861,200	19.14	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Call		2,093.83000	2.09383	1,924,880	19.14	0.00	0	1,00
R2048	On	05/08/2021	Bond Future	12.50	Call		10,235.89000	10.23589	10,109,880	22.01	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		903.76000	0.90376	809,170	22.01	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		1,545.80000	1.54580	1,407,710	21.67	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		11,480.23000	11.48023	11,310,300	21.67	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		1,532.80000	1.53280	1,395,260	21.67	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		11,521.36000	11.52136	11,351,990	21.67	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		1,519.90000	1.51990	1,382,920	21.67	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		11,439.12000	11.43912	11,268,640	21.67	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		5,297.54000	5.29754	5,218,740	17.31	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		4,840.42000	4.84042	4,794,920	17.31	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		5,331.83000	5.33183	5,252,990	17.31	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		4,808.68000	4.80868	4,763,140	17.31	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		5,366.20000	5.36620	5,287,330	17.32	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		4,777.13000	4.77713	4,731,560	17.32	0.00	0	
Total R2048 Option											0.00	0	6,66
Total For R2048											15,787,971,595.52	188,114	249,17
R209	On	06/05/2021	Bond Future			10.49045	69.08535	10.49152	69.07927	21.94	348,466,505.40	5,044	23,37
R209	On	05/08/2021	Bond Future			10.67586	69.84446	10.67674	69.83958	20.33	268,482,104.24	3,844	2,00
R209	On	04/11/2021	Bond Future			10.85950	67.49343	10.86032	67.48899	19.70	56,694,481.20	840	3,61
R209	On	03/02/2022	Bond Future			11.04862	68.29324	11.04939	68.28918	17.28	0.00	0	
Total R209 Future											673,643,090.84	9,728	29,00
R209	On	06/05/2021	Bond Future	12.23	Call		8,944.26000	8.94426	8,948,040	23.74	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		4.09000	0.00409	1,790	23.74	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		8,990.43000	8.99043	8,994,300	23.74	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Put		6,037.16000	6.03716	6,012,040	20.94	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Call		48.17000	0.04817	29,130	20.94	0.00	0	2,11
R209	On	06/05/2021	Bond Future	10.35	Put		1,778.41000	1.77841	1,669,270	21.79	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call		966.57000	0.96657	863,510	21.79	0.00	0	50
R209	On	06/05/2021	Bond Future	10.60	Call		1,663.51000	1.66351	1,561,060	22.06	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put		4,553.97000	4.55397	4,505,920	21.10	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call		143.09000	0.14309	101,120	21.10	0.00	0	4,00
R209	On	06/05/2021	Bond Future	11.00	Call		3,191.28000	3.19128	3,122,850	22.68	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put		384.58000	0.38458	310,070	22.68	0.00	0	3,50
R209	On	06/05/2021	Bond Future	10.00	Put		3,236.71000	3.23671	3,158,470	21.38	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	06/05/2021	Bond Future	12.22	Put		4.29000	0.00429	1,890	23.74	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call		5,969.66000	5.96966	5,953,920	23.74	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put		60.80000	0.06080	38,980	23.74	0.00	0	3,7!
R209	On	06/05/2021	Bond Future	10.25	Put		2,144.53000	2.14453	2,040,900	21.69	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		750.70000	0.75070	653,150	21.69	0.00	0	5,3!
R209	On	06/05/2021	Bond Future	11.25	Call		4,314.91000	4.31491	4,271,780	23.19	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put		1,050.41000	1.05041	941,880	22.06	2,825,640.00	3,000	2,7!
R209	On	06/05/2021	Bond Future	12.24	Put		3.90000	0.00390	1,690	23.74	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		8,898.06000	8.89806	8,901,740	23.74	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		188.99000	0.18899	139,780	23.19	0.00	0	9,1!
R209	On	06/05/2021	Bond Future	12.25	Call		9,036.53000	9.03653	9,040,500	23.74	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		3.71000	0.00371	1,600	23.74	0.00	0	8,3!
R209	On	06/05/2021	Bond Future	10.00	Call		357.02000	0.35702	284,860	21.38	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		7,040.87000	7.04087	6,902,740	21.98	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		1,203.36000	1.20336	1,060,350	21.98	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		7,076.75000	7.07675	6,939,320	21.98	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		1,190.61000	1.19061	1,048,300	21.98	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		7,005.04000	7.00504	6,866,210	21.98	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		1,216.22000	1.21622	1,072,510	21.98	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		8,289.72000	8.28972	8,113,480	21.24	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		1,713.55000	1.71355	1,532,870	21.24	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		1,960.00000	1.96000	1,769,010	21.24	0.00	0	6,5!
R209	On	04/11/2021	Bond Future	12.18	Call		8,322.58000	8.32258	8,146,970	21.24	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		1,699.88000	1.69988	1,519,830	21.24	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		8,355.48000	8.35548	8,180,490	21.24	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		1,686.30000	1.68630	1,506,870	21.24	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		3,178.53000	3.17853	2,991,780	19.47	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		5,168.54000	5.16854	4,977,350	19.47	7,466,025.00	1,500	9,0!
R209	On	04/11/2021	Bond Future	9.50	Put		9,320.78000	9.32078	9,130,170	18.77	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		1,348.36000	1.34836	1,162,190	18.77	0.00	0	4,7!
R209	On	04/11/2021	Bond Future	12.00	Call		7,737.05000	7.73705	7,550,500	21.24	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		4,201.48000	4.20148	4,111,690	17.30	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		4,356.74000	4.35674	4,262,890	17.30	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		4,228.43000	4.22843	4,138,670	17.31	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		4,330.81000	4.33081	4,236,990	17.31	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		4,255.22000	4.25522	4,165,500	17.32	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		4,304.77000	4.30477	4,210,990	17.32	0.00	0	
Total R209 Option											10,291,665.00	4,500	59,77
Total For R209											683,934,755.84	14,228	88,82

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			205.53527	205.53527	204.58567	204.58567			124,143,303.08	604	98
R210	On	05/08/2021			207.84530	207.84530	206.88864	206.88864			125,538,561.20	604	1,43
R210	On	04/11/2021			207.51146	207.51146	206.54540	206.54540			0.00	0	
R210	On	03/02/2022			210.01783	210.01783	209.04116	209.04116			0.00	0	
Total R210 Future											249,681,864.28	1,208	2,41
Total For R210											249,681,864.28	1,208	2,41
R212	On	06/05/2021			172.07636	172.07636	172.01578	172.01578			0.00	0	3,40
R212	On	05/08/2021			171.68499	171.68499	171.62672	171.62672			0.00	0	25
R212	On	04/11/2021			173.66685	173.66685	173.60923	173.60923			0.00	0	
Total R212 Future											0.00	0	3,65
Total For R212											0.00	0	3,65
R213	On	06/05/2021			9.53217	85.44676	9.52854	85.46713		15.97	46,483,037.44	544	9,52
R213	On	05/08/2021			9.72775	86.38565	9.72368	86.40781		14.78	46,993,793.60	544	72
R213	On	04/11/2021			9.92402	83.83180	9.91965	83.85490		14.24	0.00	0	
R213	On	03/02/2022			10.13175	84.82496	10.12709	84.84883		12.47	0.00	0	
Total R213 Future											93,476,831.04	1,088	10,26
R213	On	06/05/2021	11.90	Call			12,040.90000	12.04090	12,020,500	17.26	0.00	0	
R213	On	06/05/2021	11.90	Put			0.03000	0.00003	0,000	17.26	0.00	0	
R213	On	06/05/2021	11.91	Call			12,086.68000	12.08668	12,066,280	17.26	0.00	0	
R213	On	06/05/2021	11.91	Put			0.03000	0.00003	0,000	17.26	0.00	0	
R213	On	06/05/2021	11.89	Call			11,995.08000	11.99508	11,974,680	17.26	0.00	0	
R213	On	06/05/2021	11.89	Put			0.03000	0.00003	0,000	17.26	0.00	0	
R213	On	05/08/2021	10.78	Call			6,537.79000	6.53779	6,404,020	15.96	0.00	0	
R213	On	05/08/2021	10.78	Put			1,034.62000	1.03462	923,010	15.96	0.00	0	
R213	On	05/08/2021	10.14	Call			4,190.22000	4.19022	4,012,970	15.12	0.00	0	
R213	On	05/08/2021	10.14	Put			1,962.49000	1.96249	1,807,400	15.12	0.00	0	
R213	On	05/08/2021	9.34	Put			4,104.73000	4.10473	3,933,960	14.51	0.00	0	
R213	On	05/08/2021	9.34	Call			1,980.78000	1.98078	1,787,850	14.51	0.00	0	
R213	On	05/08/2021	10.85	Call			6,816.00000	6.81600	6,672,260	15.96	0.00	0	
R213	On	05/08/2021	10.85	Put			965.17000	0.96517	843,590	15.96	0.00	0	
R213	On	05/08/2021	10.86	Call			6,855.93000	6.85593	6,710,880	15.96	0.00	0	
R213	On	05/08/2021	10.86	Put			955.60000	0.95560	832,710	15.96	0.00	0	
R213	On	05/08/2021	10.84	Call			6,776.12000	6.77612	6,633,720	15.96	0.00	0	
R213	On	05/08/2021	10.84	Put			974.83000	0.97483	854,590	15.96	0.00	0	
R213	On	04/11/2021	11.11	Call			7,604.92000	7.60492	7,372,480	15.35	0.00	0	
R213	On	04/11/2021	11.11	Put			1,611.69000	1.61169	1,402,350	15.35	0.00	0	
R213	On	04/11/2021	11.09	Call			7,537.00000	7.53700	7,303,080	15.35	0.00	0	
R213	On	04/11/2021	11.09	Put			1,639.70000	1.63970	1,428,880	15.35	0.00	0	
R213	On	04/11/2021	11.10	Call			7,570.93000	7.57093	7,337,750	15.35	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	04/11/2021	Bond Future	11.10	Put			1,625.65000	1.62565	1,415,570	15.35	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call			4,196.41000	4.19641	4,042,340	12.47	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			3,569.74000	3.56974	3,439,540	12.47	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			2,952.55000	2.95255	2,801,740	12.14	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			4,861.81000	4.86181	4,734,870	12.14	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			8,443.74000	8.44374	8,354,170	11.77	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Call			3,925.20000	3.92520	3,772,160	12.41	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			3,807.92000	3.80792	3,678,750	12.41	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call			2,548.37000	2.54837	2,403,530	12.01	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			5,414.82000	5.41482	5,293,850	12.01	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			9,228.01000	9.22801	9,146,960	11.77	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			1,847.23000	1.84723	1,715,250	11.77	0.00	0	40
R213	On	03/02/2022	Bond Future	9.97	Call			3,459.03000	3.45903	3,307,940	12.29	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			4,269.11000	4.26911	4,141,890	12.29	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			3,483.93000	3.48393	3,333,360	12.30	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			4,242.14000	4.24214	4,115,440	12.30	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call			3,433.92000	3.43392	3,282,910	12.28	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			1,263.21000	1.26321	1,149,770	11.77	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Put			2,837.99000	2.83799	2,710,150	12.73	0.00	0	40
R213	On	03/02/2022	Bond Future	10.00	Call			3,534.62000	3.53462	3,383,900	12.31	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			4,189.20000	4.18920	4,062,350	12.31	0.00	0	40
R213	On	03/02/2022	Bond Future	9.22	Put			6,670.67000	6.67067	6,562,560	11.77	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			4,295.92000	4.29592	4,168,780	12.28	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call			1,070.13000	1.07013	965,210	11.77	0.00	0	20
R213	On	03/02/2022	Bond Future	10.60	Call			5,215.46000	5.21546	5,063,750	12.73	0.00	0	
Total R213 Option												0.00	0	2,150
Total For R213												93,476,831.04	1,088	12,460
R214	On	06/05/2021	Bond Future			10.81484	66.30903	10.81578	66.30358		23.83	124,793,594.46	1,882	15,700
R214	On	05/08/2021	Bond Future			10.99676	67.03764	10.99753	67.03329		22.06	118,254,396.96	1,764	1,760
R214	On	04/11/2021	Bond Future			11.17686	64.51730	11.17756	64.51345		21.48	0.00	0	
R214	On	03/02/2022	Bond Future			11.36541	65.28181	11.36607	65.27827		18.82	0.00	0	
Total R214 Future												243,047,991.42	3,646	17,460
R214	On	06/05/2021	Bond Future	12.26	Call			7,605.22000	7.60522	7,601,950	25.83	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put			19.94000	0.01994	11,220	25.83	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call			7,651.87000	7.65187	7,648,880	25.83	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put			19.15000	0.01915	10,710	25.83	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call			7,558.54000	7.55854	7,554,960	25.83	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put			20.77000	0.02077	11,740	25.83	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call			6,778.14000	6.77814	6,635,510	23.89	0.00	0	

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		1,443.42000	1.44342	1,296,440	23.89	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		6,812.87000	6.81287	6,670,860	23.89	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		1,429.07000	1.42907	1,282,710	23.89	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		6,847.65000	6.84765	6,706,260	23.89	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		1,414.83000	1.41483	1,269,090	23.89	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		1,841.94000	1.84194	1,664,970	23.17	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		8,346.07000	8.34607	8,171,820	23.17	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		1,870.25000	1.87025	1,692,150	23.17	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		8,378.09000	8.37809	8,204,410	23.17	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		1,856.04000	1.85604	1,678,510	23.17	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		8,410.15000	8.41015	8,237,030	23.17	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		4,517.30000	4.51730	4,497,820	18.98	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		4,282.57000	4.28257	4,259,550	18.98	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		4,462.25000	4.46225	4,442,740	18.96	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		4,334.21000	4.33421	4,311,160	18.96	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		4,489.74000	4.48974	4,470,240	18.97	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		4,308.32000	4.30832	4,285,280	18.97	0.00	0	
Total R214 Option											0.00	0	
Total For R214											243,047,991.42	3,646	17,48
Total for Bond											95,024,792,709.61	1,029,043	1,537,57
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			763.19300	763.19300	763.54400	763.54400				1,549,281,790.00	203	3
GOVI On 05/08/2021 GOVI			771.48900	771.48900	771.84800	771.84800				1,566,122,670.00	203	6
GOVI On 04/11/2021 GOVI			780.29800	780.29800	780.66400	780.66400				0.00	0	
GOVI On 03/02/2022 GOVI			789.53400	789.53400	789.90600	789.90600				0.00	0	
Total GOVI Future										3,115,404,460.00	406	9
GOVI On 06/05/2021 GOVI	678.68	Call			848,640.00000	84.86400	845,130,000			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			848,540.00000	84.85400	845,030,000			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			848,740.00000	84.87400	845,230,000			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	719.13	Call			527,180.00000	52.71800	523,590,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Put			0.00000	0.00000	0,000			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	719.14	Call		527,080.00000	52.70800	523,490,000		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		526,980.00000	52.69800	523,390,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	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		522,440.00000	52.24400	518,780,000		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		522,640.00000	52.26400	518,980,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call		522,540.00000	52.25400	518,880,000		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		28,540.00000	2.85400	32,260,000		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		28,340.00000	2.83400	32,060,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Put		28,440.00000	2.84400	32,160,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											3,115,404,460.00	406	98
Total for GOVI											3,115,404,460.00	406	98
AL37	On	06/05/2021	Index Future			787.39800	787.39800	787.66200	787.66200		0.00	0	
AL37	On	05/08/2021	Index Future			795.95700	795.95700	796.22900	796.22900		0.00	0	
AL37	On	04/11/2021	Index Future			805.04600	805.04600	805.32200	805.32200		0.00	0	
AL37	On	03/02/2022	Index Future			814.57500	814.57500	814.85600	814.85600		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	06/05/2021	Index Future			877.03500	877.03500	877.73200	877.73200		0.00	0	
AL7T	On	05/08/2021	Index Future			886.56800	886.56800	887.27700	887.27700		0.00	0	
AL7T	On	04/11/2021	Index Future			896.69100	896.69100	897.41100	897.41100		0.00	0	
AL7T	On	03/02/2022	Index Future			907.30500	907.30500	908.03500	908.03500		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	06/05/2021	Index Future			772.48000	772.48000	772.80400	772.80400		1,035,123,200.00	134	28
ALBI	On	05/08/2021	Index Future			780.87600	780.87600	781.20900	781.20900		1,046,373,840.00	134	13
ALBI	On	04/11/2021	Index Future			789.79300	789.79300	790.13100	790.13100		0.00	0	
ALBI	On	03/02/2022	Index Future			799.14100	799.14100	799.48500	799.48500		0.00	0	
Total ALBI Future											2,081,497,040.00	268	43
Total For ALBI											2,081,497,040.00	268	43
IGOV	On	06/05/2021	Index Future			287.74200	287.74200	288.05800	288.05800		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	Index Future			290.94100	290.94100	291.26300	291.26300			0.00	0	
IGOV	On	04/11/2021	Index Future			294.33400	294.33400	294.66000	294.66000			0.00	0	
IGOV	On	03/02/2022	Index Future			297.88800	297.88800	298.21800	298.21800			0.00	0	
Total IGOV Future												0.00	0	85
Total For IGOV												0.00	0	85
Total for Index												2,081,497,040.00	268	1,33
JIBAR	f	On	21/04/2021	Jibar Future		3.67500	96.32500	3.67500	96.32500			0.00	0	
JIBAR	f	On	19/05/2021	Jibar Future		3.69000	96.31000	3.69000	96.31000			0.00	0	
JIBAR	f	On	15/06/2021	Jibar Future		3.69500	96.30500	3.70500	96.29500			0.00	0	
JIBAR	f	On	21/07/2021	Jibar Future		3.70000	96.30000	3.73000	96.27000			0.00	0	
JIBAR	f	On	18/08/2021	Jibar Future		3.74000	96.26000	3.77000	96.23000			0.00	0	
JIBAR	f	On	15/09/2021	Jibar Future		3.74500	96.25500	3.79500	96.20500			0.00	0	30,00
JIBAR	f	On	15/12/2021	Jibar Future		3.92000	96.08000	4.00000	96.00000			0.00	0	
JIBAR	f	On	16/03/2022	Jibar Future		4.07500	95.92500	4.12000	95.88000			0.00	0	
JIBAR	f	On	15/06/2022	Jibar Future		4.48000	95.52000	4.51000	95.49000			0.00	0	47
JIBAR	f	On	21/09/2022	Jibar Future		4.55000	95.45000	4.62000	95.38000			0.00	0	
JIBAR	f	On	21/12/2022	Jibar Future		4.94000	95.06000	4.94000	95.06000			0.00	0	
JIBAR	f	On	15/03/2023	Jibar Future		5.10500	94.89500	5.09500	94.90500			0.00	0	
Total Jibar Future												0.00	0	30,47
Total For JIBAR FUTURE												0.00	0	30,47
Total for Jibar												0.00	0	30,47
5Y STN	On	21/12/2021	Interest Rate Swap			90.69000	90.69000	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 :												100,221,694,209.61	1,029,717	1,570,41
ABCPI	On	07/12/2023	Spot Bond			3.38000	306.78107	3.38000	306.59204			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	Spot Bond					0.00000	100.56279			0.00	0	
Total ABF001 SPOT												0.00	0	
Total For ABF001												0.00	0	
ABF003	On	18/07/2024	Spot Bond					0.00000	100.93902			0.00	0	
Total ABF003 SPOT												0.00	0	
Total For ABF003												0.00	0	
ABF004	On	30/06/2026	Spot Bond			9.65000	103.07563	9.65000	102.99559			0.00	0	

Contract 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	100.85625				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.58128				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.41757				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.97453				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.97106				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.50667				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.92340				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	104.00345				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	102.11110				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	103.69342				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN27 On 29/08/2021 Spot Bond					0.00000	100.89362				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
ABFN21 On 29/08/2023 Spot Bond					0.00000	101.43497				0.00	0	1,400,000.00
Total ABFN28 SPOT										0.00	0	1,400,000.00
Total For ABFN28										0.00	0	1,400,000.00
ABFN21 On 29/08/2025 Spot Bond					0.00000	101.55862				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN31 On 29/08/2028 Spot Bond					0.00000	102.53946				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN31 On 15/11/2021 Spot Bond					0.00000	100.87918				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN31 On 15/11/2023 Spot Bond					0.00000	101.40153				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN31 On 15/11/2024 Spot Bond					0.00000	102.38507				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN31 On 07/02/2022 Spot Bond					0.00000	101.30917				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN31 On 07/02/2024 Spot Bond					0.00000	101.50935				0.00	80,000,000	40,000.00
Total ABFN35 SPOT										0.00	80,000,000	40,000.00
Total For ABFN35										0.00	80,000,000	40,000.00
ABFN31 On 07/02/2026 Spot Bond					0.00000	100.88732				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN31 On 07/02/2029 Spot Bond					0.00000	101.91495				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN31 On 23/04/2022 Spot Bond					0.00000	99.99993				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN31 On 16/09/2022 Spot Bond					0.00000	100.73777				0.00	0	21,000.00
Total ABFN39 SPOT										0.00	0	21,000.00

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	0	21,000,00
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.01668				0.00	0	400,000,00
Total ABFN40 SPOT										0.00	0	400,000,00
Total For ABFN40										0.00	0	400,000,00
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.26180				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.51080				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.11926				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.12263				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.12509				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.43351				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.71101				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.74656				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.32693				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.33602				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.40690				0.00	0	

Contract 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	100.35749			0.00	0	
Total ABFN52 SPOT									0.00	0	
Total For ABFN52									0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.01490			0.00	65,000,000	32,500,000
Total ABJ01 SPOT									0.00	65,000,000	32,500,000
Total For ABJ01									0.00	65,000,000	32,500,000
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.42449			0.00	0	
Total ABJ02 SPOT									0.00	0	
Total For ABJ02									0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.31386			0.00	0	
Total ABK12 SPOT									0.00	0	
Total For ABK12									0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.88531			0.00	0	
Total ABK8 SPOT									0.00	0	
Total For ABK8									0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.47000	3.47000	3.47000	147.05943		3,001,411,200,000.00	864,960,000	432,480,000	
Total ABKI03 SPOT								3,001,411,200,000.00	864,960,000	432,480,000	
Total For ABKI03								3,001,411,200,000.00	864,960,000	432,480,000	
ABKI03 On 13/10/2021 Spot Bond			100.00000	86.98659	100.00000	86.47212		0.00	0		
Total ABKI03/R212 SPOT								0.00	0		
Total For ABKI03/R212								0.00	0		
ABKI04 On 13/03/2024 Spot Bond			6.77500	6.77500	6.77500	139.86080		0.00	0		
Total ABKI04 SPOT								0.00	0		
Total For ABKI04								0.00	0		
ABKI04 On 13/03/2024 Spot Bond			100.00000	19.39148	100.00000	19.25716		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	100.51109		0.00	0		
Total ABKS1 SPOT								0.00	0		
Total For ABKS1								0.00	0		
ABN61 On 31/01/2025 Spot Bond			2.37500	2.37500	2.37500	150.12831		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			3.68000	3.68000	3.68000	194.79782				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.37000	4.37000	4.37000	223.56355				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.49500	6.49500	6.49500	103.28293				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.16500	7.16500	7.16500	118.82898				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			4.99500	109.07992	4.99500	109.03533				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.02500	111.42027	5.02500	111.37446				0.00	0	830,000,0€
Total ABS15 SPOT										0.00	0	830,000,0€
Total For ABS15										0.00	0	830,000,0€
ABS16 On 11/11/2025 Spot Bond			6.73000	118.89919	6.73000	118.83398				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.94000	118.41557	7.94000	118.33918				0.00	0	1,500,000,0€
Total ABS17 SPOT										0.00	0	1,500,000,0€
Total For ABS17										0.00	0	1,500,000,0€
ABS18 On 26/09/2023 Spot Bond			5.46500	110.59627	5.46500	110.54766				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.42000	107.11143	7.42000	107.04783				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.90565	100.00000	10.83379				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.76000	318.94295	1.76000	318.78842				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			0.87000	171.40620	0.87000	171.33559			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			10.04000	10.04000	10.04000	105.47231			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.55117			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.53437			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.51359			0.00	0	
Total ACL129 SPOT									0.00	0	
Total For ACL129									0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.51613			0.00	0	
Total ACL145 SPOT									0.00	0	
Total For ACL145									0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.08049			0.00	0	
Total ACL185 SPOT									0.00	0	
Total For ACL185									0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.53294			0.00	0	
Total ACL193 SPOT									0.00	0	
Total For ACL193									0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.53294			0.00	0	
Total ACL194 SPOT									0.00	0	
Total For ACL194									0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.54726			0.00	0	
Total ACL201 SPOT									0.00	0	
Total For ACL201									0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.54726			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	100.50604				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.50265				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.49003				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.89187				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.87006				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.09658				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.12608				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.94236				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	99.99765				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.08622				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	103.49465				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	103.73049				0.00	210,600,000	105,300,000
Total AGT02 SPOT										0.00	210,600,000	105,300,000
Total For AGT02										0.00	210,600,000	105,300,000
AGT03 On 05/06/2025 Spot Bond					0.00000	101.57926				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	102.86634				0.00	425,000,000	212,500,000
Total AGT04 SPOT										0.00	425,000,000	212,500,000
Total For AGT04										0.00	425,000,000	212,500,000
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.05865				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.05865				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.06838				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.05705				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.05651				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.06248				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.06844				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.08792				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	100.09386				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	100.98074				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.88644				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.18500	109.57126	6.18500	109.51596				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.93555				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.00101				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.87434				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.10146				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.33684				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.93548				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.00092				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.45847				0.00	0	

Contract 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	100.87002				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.96822				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.03366				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.58904				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.91500	108.67873	6.91500	108.61785				0.00	0	11,060,400,00
Total AIR02 SPOT										0.00	0	11,060,400,00
Total For AIR02										0.00	0	11,060,400,00
AIR04 On 29/05/2024 Spot Bond			7.41500	108.75655	7.41500	108.69096				0.00	0	4,762,700,00
Total AIR04 SPOT										0.00	0	4,762,700,00
Total For AIR04										0.00	0	4,762,700,00
AIR05 On 29/05/2030 Spot Bond			11.50000	95.74371	11.50000	95.65504				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.95000	171.14855	5.95000	171.00770				0.00	0	445,000,00
Total AIRL01 SPOT										0.00	0	445,000,00
Total For AIRL01										0.00	0	445,000,00
APF04 On 21/10/2021 Spot Bond					0.00000	100.07959				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.34711				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.68243				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	

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	99.89331				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.16383				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.81227				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	101.06275				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	100.43351				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.62238				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.04694				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.72000	238.95109	4.72000	238.77799				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.73500	215.85428	4.73500	215.69767				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			1.85000	170.14541	1.85000	170.06161				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	99.17795				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	101.24515				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	101.25453				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			1.89500	170.08790	1.89500	170.00349				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	56.39453				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	100.85447				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.57000	184.43905	4.57000	184.30807				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	101.19403				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.98187				0.00	0	100,000,00
Total ASN161 SPOT										0.00	0	100,000,00
Total For ASN161										0.00	0	100,000,00
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	
ASN163 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	
ASN164 On 20/06/2021 Spot Bond					0.00000	100.61770				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN165 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	
ASN172 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	
ASN176 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	
ASN177 On 20/06/2022 Spot Bond					0.00000	100.59104				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN181 On 30/06/2022 Spot Bond					0.00000	100.39747				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN194 On 31/01/2038 Spot Bond			4.88000	107.05423	4.88000	106.97508				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN195 On 20/06/2022 Spot Bond					0.00000	100.46312				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN196 On 20/06/2022 Spot Bond					0.00000	100.47003				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN203 On 20/06/2022 Spot Bond					0.00000	100.51063				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	101.13400				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20(On 24/08/2025 Spot Bond					0.00000	101.28362				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21(On 29/08/2022 Spot Bond					0.00000	100.82770				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25(On 29/05/2021 Spot Bond					0.00000	100.75542				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26(On 20/06/2023 Spot Bond					0.00000	100.58936				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27(On 20/06/2023 Spot Bond					0.00000	100.46148				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27(On 15/08/2023 Spot Bond					0.00000	101.03475				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	100.95505				0.00	0	100,000,00
Total ASN279 SPOT										0.00	0	100,000,00
Total For ASN279										0.00	0	100,000,00
ASN28(On 21/08/2023 Spot Bond					0.00000	100.93227				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond					0.00000	100.64082				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	100.46602				0.00	0	100,000,00
Total ASN291 SPOT										0.00	0	100,000,00
Total For ASN291										0.00	0	100,000,00
ASN30(On 20/12/2023 Spot Bond					0.00000	100.50099				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	100.63971				0.00	13,600,000	6,800,00
Total ASN310 SPOT										0.00	13,600,000	6,800,00
Total For ASN310										0.00	13,600,000	6,800,00
ASN31 On 31/03/2029 Spot Bond			4.00500	4.00500	4.00500	103.89378				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	95.11482				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.47469				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.54133				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	101.15615				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	100.47822				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			4.99000	105.53892	4.99000	105.45994				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.50936				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.46306				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.48673				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.48832				0.00	0	

Contract 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	100.48832				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN358 On 30/08/2024 Spot Bond					0.00000	100.82756				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.58504				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN369 On 20/12/2024 Spot Bond					0.00000	100.47903				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.49671				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN374 On 29/10/2021 Spot Bond					0.00000	99.91311				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2022 Spot Bond					0.00000	100.60509				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2022 Spot Bond					0.00000	100.60509				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.57753				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.48324				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.85348				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	100.56711				0.00	400,000,000	100,000,000
Total ASN399 SPOT										0.00	400,000,000	100,000,000
Total For ASN399										0.00	400,000,000	100,000,000
ASN40 On 20/12/2024 Spot Bond					0.00000	100.47988				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	100.56398				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2021 Spot Bond					0.00000	100.73174				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	104.58228				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44 On 17/06/2021 Spot Bond					0.00000	100.51076				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44 On 17/06/2021 Spot Bond					0.00000	100.51076				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44 On 22/06/2023 Spot Bond					0.00000	100.45016				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	100.46437				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45 On 01/07/2023 Spot Bond					0.00000	100.60606				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45 On 20/03/2023 Spot Bond					0.00000	101.47146				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	103.25147				0.00	800,000,000	400,000,000
Total ASN459 SPOT										0.00	800,000,000	400,000,000
Total For ASN459										0.00	800,000,000	400,000,000
ASN46: On 17/07/2023 Spot Bond					0.00000	100.09923				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.10018				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	101.43368				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	100.63796				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	102.10145				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	101.57029				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	99.92483				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	99.91058				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	100.60964				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	101.37195				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.99292				0.00	0	

Contract 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	100.49485				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	100.58927				0.00	0	90,000,00
Total ASN480 SPOT										0.00	0	90,000,00
Total For ASN480										0.00	0	90,000,00
ASN480 On 25/05/2021 Spot Bond					0.00000	100.74334				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	101.53141				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	100.49317				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 02/09/2021 Spot Bond					0.00000	100.67175				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN490 On 07/09/2021 Spot Bond					0.00000	100.65151				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN492 On 30/09/2021 Spot Bond					0.00000	100.30653				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN493 On 08/09/2021 Spot Bond					0.00000	100.56849				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN494 On 15/09/2025 Spot Bond					0.00000	100.53093				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	100.53093				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50 On 28/09/2025 Spot Bond					0.00000	100.48058				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50 On 21/12/2026 Spot Bond			9.00000	103.09423	9.00000	103.03288				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50 On 21/12/2026 Spot Bond			8.18000	102.81403	8.18000	102.75655				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.36000	102.87557	8.36000	102.81721				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.36000	102.87557	8.36000	102.81721				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52 On 31/07/2022 Spot Bond			9.10000	102.11154	9.10000	102.03626				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52 On 31/07/2024 Spot Bond			11.05000	102.55763	11.05000	102.46626				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53 On 31/07/2024 Spot Bond			11.00000	102.54622	11.00000	102.45526				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53 On 13/05/2021 Spot Bond					0.00000	100.80237				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	102.43204	10.50000	102.34519				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	102.43204	10.50000	102.34519				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	100.29884				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	99.89932				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	101.01249				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	102.45488	10.60000	102.36722				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.47000	103.38218	10.47000	102.33859				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.55000	102.41225	10.55000	102.32406				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	101.20095				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	100.96139				0.00	0	
Total ASN561 SPOT										0.00	0	
Total For ASN561										0.00	0	
ASN56 On 10/05/2021 Spot Bond					0.00000	100.98303				0.00	0	
Total ASN562 SPOT										0.00	0	
Total For ASN562										0.00	0	
ASN56 On 10/05/2021 Spot Bond					0.00000	100.98303				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	100.90942				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	100.81848				0.00	0	

Contract 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	100.84658				0.00	0	
Total ASN567 SPOT										0.00	0	
Total For ASN567										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	99.95398				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.93191				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	100.81238				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	100.78530				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	100.79884				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	100.79884				0.00	0	
Total ASN573 SPOT										0.00	0	
Total For ASN573										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.61031				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.46309				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.59971				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	100.62586				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	100.79961				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 07/09/2021 Spot Bond					0.00000	100.63189				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN58: On 13/02/2022 Spot Bond					0.00000	100.69486				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	100.77388				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	101.43601				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	100.29459				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	100.28178				0.00	0	
Total ASN594 SPOT										0.00	0	
Total For ASN594										0.00	0	
ASN59: On 31/01/2022 Spot Bond			9.22000	100.78008	9.22000	102.06278				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.20358				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.12347				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	100.09004				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	
ASN59 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	40,000,000,00
Total ASN599 SPOT										0.00	0	40,000,000,00
Total For ASN599										0.00	0	40,000,000,00
ASN60 On 24/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		800,000,000,000,000.00		8,000,000,000	8,000,000,000	8,000,000,00
Total ASN600 SPOT								10,000,000,000,000.00		8,000,000,000	8,000,000,000	8,000,000,00
Total For ASN600								10,000,000,000,000.00		8,000,000,000	8,000,000,000	8,000,000,00
BAW21 On 24/03/2022 Spot Bond			5.58500	104.07300	5.58500	104.02628				0.00	0	1,000,000,00
Total BAW21 SPOT										0.00	0	1,000,000,00
Total For BAW21										0.00	0	1,000,000,00
BAW21 On 24/03/2022 Spot Bond			9.30000	100.81378	9.30000	100.73910				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	101.64739				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.10335				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.90291				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.89104				0.00	0	400,000,00
Total BAW30 SPOT										0.00	0	400,000,00
Total For BAW30										0.00	0	400,000,00
BAW31 On 30/09/2022 Spot Bond					0.00000	100.33567				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.19000	100.12522	6.19000	100.07520				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.01890				0.00	0	50,000,00
Total BAW34 SPOT										0.00	0	50,000,00
Total For BAW34										0.00	0	50,000,00
BAW35 On 18/02/2022 Spot Bond					0.00000	100.87163				0.00	0	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW35 SPOT										0.00	0	500,000,00
Total For BAW35										0.00	0	500,000,00
BAW36 On 18/02/2024 Spot Bond					0.00000	101.17617				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.38056				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.52120				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.38500	8.38500	8.38500	105.63170				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.61284				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.65000	10.65000	10.65000	106.50722				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.47314				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.46455				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.45523				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.45536				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.46149				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA76 On 31/03/2023 Spot Bond					0.00000	100.80192				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.53675				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.52269				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.55230				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.53623				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.55169				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.52048				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.55154				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.52124				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.55181				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	100.53634				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	100.61431				0.00	0	
Total BAYB12 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 BAYB12										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.62890				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.62890				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.62890				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	100.64463				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	100.62956				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	100.96122				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	100.66059				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	101.07073				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BD030 On 18/04/2028 Spot Bond			7.59500	7.59500	7.59500	102.91501				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	101.21769				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.19892				0.00	432,000,000	216,000,00

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 BDX31 SPOT										0.00	432,000,000	216,000,000
Total For BDX31										0.00	432,000,000	216,000,000
BDX32 On 01/04/2022 Spot Bond					0.00000	100.32013				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.74383				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.18500	107.57590	7.18500	107.51401				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.01802				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	101.69678				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			7.08500	99.82561	7.08500	105.96817				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	102.12854				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			6.18500	103.82908	6.18500	103.77735				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.28509				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.73742				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.17679				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL17 On 14/08/2024 Spot Bond					0.00000	101.46838				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.03181				0.00	0	90,000,00
Total BGL18 SPOT										0.00	0	90,000,00
Total For BGL18										0.00	0	90,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	103.84704				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.03210				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.88306				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.97497				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.19571				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.92500	112.87777	5.92500	112.82317				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.56420				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.80491				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.60542				0.00	0	1,500,000,00
Total BID14 SPOT										0.00	0	1,500,000,00
Total For BID14										0.00	0	1,500,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	99.99945				0.00	0	
Total BID15 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 BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.88316				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.19345				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.95000				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.23200				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	66.14800				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 11/08/2021 Spot Bond					0.00000	100.88950				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.02304				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.40316				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.86101				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.55850				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	99.58655				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF22 On 16/07/2023 Spot Bond					0.00000	100.10869				0.00	0	140,000,00
Total BPPF23 SPOT										0.00	0	140,000,00
Total For BPPF23										0.00	0	140,000,00
BPPF23 On 03/08/2021 Spot Bond					0.00000	99.86940				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF24 On 03/08/2022 Spot Bond					0.00000	99.85858				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF25 On 12/10/2021 Spot Bond					0.00000	100.14800				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF26 On 12/10/2023 Spot Bond					0.00000	100.15932				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF27 On 03/11/2021 Spot Bond					0.00000	99.87560				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF28 On 03/11/2022 Spot Bond					0.00000	99.86937				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF29 On 03/11/2023 Spot Bond					0.00000	99.86395				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.17969				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.40130				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CBL26 On 06/05/2021 Spot Bond			4.78500	105.41680	4.78500	105.37541				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.91064				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.95301				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			7.09000	115.05410	7.09000	114.98804			283,600,000,000.00		40,000,000	130,000,00
Total CCT01 SPOT									283,600,000,000.00		40,000,000	130,000,00
Total For CCT01									283,600,000,000.00		40,000,000	130,000,00
CCT02 On 12/06/2024 Spot Bond			7.34000	116.04877	7.34000	115.97984				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			7.97000	111.73760	7.97000	111.66644				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.39000	106.36781	9.39000	104.67301				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	99.78582				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.54571				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	99.86898				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.10897				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.18803				0.00	0	
Total CGR47 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 CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.99993				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.99974				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	103.08484				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	160.33485	3.14000	160.15957				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN19 On 13/09/2021 Spot Bond			1.82000	1.82000	1.82000	160.38994				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN31 On 20/03/2023 Spot Bond			4.77000	110.51002	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	100.09739				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			6.95500	110.34103	6.95500	110.27955				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	112.02795	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	101.55506				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37(On 26/07/2022 Spot Bond					0.00000	99.95269				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37(On 20/03/2024 Spot Bond					0.00000	106.22118				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37(On 20/03/2024 Spot Bond			10.98000	99.99453	10.98000	99.90744				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	117.83643	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	100.50097				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	101.08047				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	101.07133				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN44(On 24/05/2021 Spot Bond			5.68000	105.21406	5.68000	105.16517				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN45(On 31/01/2022 Spot Bond			1.82000	170.18378	1.82000	170.10038				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN453 On 31/01/2025 Spot Bond			5.07500	136.45225	5.07500	136.34921				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.51500	134.35216	5.51500	134.24594				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	101.05725				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.08428				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.18802				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.38500	104.27352	6.38500	104.22011				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	101.02584				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.54576				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	100.81933				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.16710				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN475										0.00	0	
CLN475 On 29/11/2021 Spot Bond			100.00000	69.17578	100.00000	68.71245				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	101.10806				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN483 On 20/05/2021 Spot Bond					0.00000	101.09112				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	101.25891				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			5.88000	106.03952	5.88000	105.98889				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN487 On 23/06/2021 Spot Bond			10.16000	105.08805	10.16000	105.74400				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.18500	105.74019	6.18500	105.68682				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	100.81606				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	100.58431				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	100.89267				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			6.58500	111.77572	6.58500	111.71670				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	103.01865				0.00	424,200,000	212,100,000
Total CLN497 SPOT										0.00	424,200,000	212,100,000
Total For CLN497										0.00	424,200,000	212,100,000
CLN499 On 20/05/2021 Spot Bond					0.00000	100.95190				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.18319				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.19351				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	99.55503				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	100.67143				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.82698				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.71309				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	94.65378				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	101.11551	9.96000	101.03543				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	99.89272	10.01000	99.81234				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN518 On 25/11/2022 Spot Bond					0.00000	100.97481				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	103.05982	9.60000	103.58327				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.65993				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.80898				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 13/05/2021 Spot Bond					0.00000	101.04397				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	101.18012	9.20000	101.10597				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2021 Spot Bond					0.00000	99.90211				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.42595				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.42953				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.88993				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	101.26142				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.65993				0.00	0	
Total CLN531 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 CLN531										0.00	0	
CLN53 On 20/06/2023 Spot Bond					0.00000	100.54311				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	100.06569				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			8.82000	108.07932	8.82000	108.00205				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	98.78824				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	99.95670				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.07492				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	135.44000				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.84212				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	100.07329				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.29000	109.07409	8.29000	109.00069				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			8.34000	106.44285	8.34000	106.37198				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			8.43000	111.04302	8.43000	110.96705				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	305.15639				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
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	101.10967				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	101.08040				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.92831				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	100.08302				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	117.44000				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	101.14404				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	104.44608	10.19000	104.42766				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			8.29000	111.58500	8.29000	111.50991				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN564 On 08/02/2024 Spot Bond					0.00000	101.17181				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.86179				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.29551				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.79994				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	101.07615				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	101.17572				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN570 On 13/05/2021 Spot Bond					0.00000	101.22790				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN571 On 12/11/2025 Spot Bond			8.52000	109.94785	8.52000	109.87185				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	101.13776				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN573 On 13/05/2021 Spot Bond					0.00000	101.26622				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	101.08197				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.62092				0.00	0	
Total CLN575 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 CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.59345				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.06280				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.28865				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.12071				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.79158				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	100.71606				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.05705				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.76986				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.15127				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.70389				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.56289				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.57051				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59(On 16/09/2025 Spot Bond					0.00000	100.70267				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	102.49125				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			3.49500	141.43383	3.49500	113.61582				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.91251				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59 On 27/06/2022 Spot Bond					0.00000	100.38197				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.91251				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.78095				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59 On 02/04/2026 Spot Bond					0.00000	100.27255				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59 On 10/12/2024 Spot Bond					0.00000	100.64162				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.57051				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.57051				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN602 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	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.83728				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	101.09138				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	101.02317				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	100.17467				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.06517				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.92749				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	99.89994	9.32000	104.47681				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	99.99991				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	101.60256				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.71897				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.89482				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.79150				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.41837				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	102.15751				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.57249				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.76984				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	99.93208				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	99.93241				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	99.93782				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	99.95588				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.20500	106.81013	6.20500	106.75605				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.12955				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	90.72022				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.09500	62.47203	12.09500	83.48857				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	100.85676				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			8.99000	103.50014	8.99000	103.42474				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.12440				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	100.87129				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.28279				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	101.11631				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.68249				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN636 On 21/11/2024 Spot Bond					0.00000	100.88633				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.11924				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2022 Spot Bond					0.00000	101.25451				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN639 On 12/08/2022 Spot Bond					0.00000	100.99448				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.22227				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.05741				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.89124				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.55973				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2022 Spot Bond					0.00000	101.30208				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.56071				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.11924				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.81305				0.00	0	
Total CLN649 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 CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.11924				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	100.89575				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.11924				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	100.60608				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.21596				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.23558				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	99.03300				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	111.36600				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	133.11900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.18577				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.32557				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.34584				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	107.65715				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.43973				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.86818				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.23944				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.68852				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.05573	141.46571	4.05573	114.88810				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.05573	141.46571	4.05573	114.88884				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	100.82050				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN676 On 19/08/2025 Spot Bond					0.00000	101.26519				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	101.33383				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN678 On 02/06/2021 Spot Bond					0.00000	101.37705				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.50090				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.17238				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	101.28750				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.66261				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.47907				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.49254				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	101.10711				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN686 On 21/06/2023 Spot Bond					0.00000	100.56909				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.58495				0.00	0	
Total CLN687 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 CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.58470				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.51352				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.41182				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.51358				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.36717				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 31/01/2022 Spot Bond			9.57000	9.57000	9.57000	92.60794				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN694 On 07/07/2021 Spot Bond					0.00000	100.29588				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN695 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	92.60794				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN696 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.13632				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.56736				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	103.32237				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.73668				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.96960				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.03273				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	80.40778				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	101.62103				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	85.72059				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	87.09675				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	101.36814				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.65050				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.50157				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	82.14203				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	82.39114				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN712 On 11/03/2022 Spot Bond					0.00000	100.59212				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	100.93699				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.50493				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.50493				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.50493				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	81.15721				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 20/06/2021 Spot Bond					0.00000	100.41252				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.58619				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	80.13087				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	80.46069				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.71632				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	81.18771				0.00	0	
Total CLN723 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 CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.46374				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.46374				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.46374				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.47215				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.47215				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.47215				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	83.75039				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	84.81720				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	85.47398				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	100.59789				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	101.23346				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	94.38884				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.25606				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.26755				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	101.21400				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.06672				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.59500	102.97791	7.59500	102.91501				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.04400				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.58500	113.59559	7.58500	113.52591				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			9.44000	111.98477	9.44000	111.89966				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG01 On 09/06/2024 Spot Bond			6.36500	114.49063	6.36500	114.43152				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COT01 On 03/04/2023 Spot Bond			7.02000	104.28865	7.02000	104.22969				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.85000	102.35721	9.85000	102.27656				0.00	0	100,000,00
Total COT02 SPOT										0.00	0	100,000,00
Total For COT02										0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			9.94000	101.26448	9.94000	101.18355				0.00	0	8,200,000,00
Total COT03 SPOT										0.00	0	8,200,000,00
Total For COT03										0.00	0	8,200,000,00
CPV01 On 30/06/2029 Spot Bond			9.38500	9.38500	9.38500	109.25536				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.93744				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.51352				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.49602				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.23281				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.85719				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	99.87844				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.70297				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.51711				0.00	0	
Total DNG101 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 DNG101									0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.41440			0.00	0	
Total DNG102 SPOT									0.00	0	
Total For DNG102									0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.71944			0.00	0	
Total DNG103 SPOT									0.00	0	
Total For DNG103									0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.17042			0.00	0	
Total DOL012 SPOT									0.00	0	
Total For DOL012									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.87166			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.88041			0.00	629,000,000	314,500,000
Total DSY02 SPOT									0.00	629,000,000	314,500,000
Total For DSY02									0.00	629,000,000	314,500,000
DSY03 On 21/11/2024 Spot Bond			8.69000	8.69000	8.69000	109.75025			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.39241			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.94373			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV2021 On 18/06/2021 Spot Bond			6.13500	103.59216	6.13500	103.54042			0.00	0	
Total DV2021 SPOT									0.00	0	
Total For DV2021									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.50000	107.56297	6.50000	107.50597		110,940,700,000.00		17,067,800	1,432,533,900
Total DV23 SPOT								110,940,700,000.00		17,067,800	1,432,533,900
Total For DV23								110,940,700,000.00		17,067,800	1,432,533,900
DV23/R On 27/02/2023 Spot Bond			100.00000	31.63184	100.00000	31.41998			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	31.63184	100.00000	31.41998			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	

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 On 18/02/2024 Spot Bond			6.05500	111.05614	6.05500	111.00126			0.00	0	
Total DV24 SPOT									0.00	0	
Total For DV24									0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.76678	9.69000	101.68702			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.76678	9.69000	101.68702			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.49000	94.79169	11.49000	94.70397			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	101.84040	10.10000	101.75727			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.84040	10.10000	101.75727			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	100.79444			0.00	0	
Total DVF21 SPOT									0.00	0	
Total For DVF21									0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.11866			0.00	0	2,100,000,00
Total DVF22 SPOT									0.00	0	2,100,000,00
Total For DVF22									0.00	0	2,100,000,00
DVF22f On 29/08/2022 Spot Bond					0.00000	100.08677			0.00	0	
Total DVF22B SPOT									0.00	0	
Total For DVF22B									0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	100.16178			0.00	0	
Total DVF22C SPOT									0.00	0	
Total For DVF22C									0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.39700			0.00	0	
Total DVF24 SPOT									0.00	0	
Total For DVF24									0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.92600			0.00	0	
Total DVF25 SPOT									0.00	0	
Total For DVF25									0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.19891			0.00	0	
Total DVF26 SPOT									0.00	0	
Total For DVF26									0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.68153			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.68319				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.21341				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.20747				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	99.91171				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.00626				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	99.90609				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.00919				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.05819				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.51000	105.48570	4.51000	105.44708				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.59000	104.66397	5.59000	104.61693				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.49500	110.10116	6.49500	110.04380				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ECN32 On 14/03/2032 Spot Bond			4.98000	106.79319	4.98000	106.71408				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.88000	94.92876	4.88000	94.85858				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	132.84815	2.25000	132.77835				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.77000	142.52013	3.84000	141.79769				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.85300	129.86071	3.85300	129.77549				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.89500	125.85192	3.89500	125.76892				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.62000	110.24212	4.62000	110.16316				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.85000	96.91648	4.85000	96.84505				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	132.84815	2.25000	132.77835				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	149.12303				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	146.74199				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond			9.51000	9.51000	9.51000	92.93846				0.00	0	
Total ELN003 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	113.19154				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	112.24150				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	112.53662				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	110.84581				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	102.96288				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	104.33267				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	99.40967				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	100.12160				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For EMM03										0.00	0	36,200,000,00
EMM03 On 04/05/2024 Spot Bond			9.01000	102.48188	9.01000	107.41861				0.00	0	36,200,000,00
Total EMM03 SPOT										0.00	0	36,200,000,00
Total For EMM04										0.00	0	36,200,000,00
EMM04 On 16/05/2028 Spot Bond			11.09000	11.09000	11.09000	98.69272				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.44000	11.44000	11.44000	97.75194				0.00	0	875,005,05
Total EMM05 SPOT										0.00	0	875,005,05
Total For EMM05										0.00	0	875,005,05
EMM06 On 23/06/2025 Spot Bond			9.09000	107.41133	9.09000	105.54043				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.09000	9.09000	9.09000	106.67472				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.60000	11.60000	11.60000	80.47078				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.56000	10.56000	10.56000	104.02946				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.60000	11.60000	11.60000	98.51743				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.82760				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.78089				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.65008				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.66886				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.59453				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF019 On 12/09/2022 Spot Bond					0.00000	100.61994				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	101.07003				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.82594				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	101.06167				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.61011				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.73400				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.75478				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.10397				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.69541				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	99.90043				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.96864				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.92423				0.00	0	
Total ERS3B7 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 ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	101.03962				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.93311				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.97747				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.91007				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.88874				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.02183				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.85500	109.29111	5.85500	109.23885				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	102.48332	10.00000	102.40048				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.16000	99.26705	8.16000	99.20199		6,205,552,704,000.00		760,484,400	2,986,242,200	
Total ES26 SPOT								6,205,552,704,000.00		760,484,400	2,986,242,200	
Total For ES26								6,205,552,704,000.00		760,484,400	2,986,242,200	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.50618	7.85000	100.44277				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.41000	75.23923	11.40500	75.19782		724,482,514,000.00		63,495,400	2,880,000,000	
Total ES33 SPOT								724,482,514,000.00		63,495,400	2,880,000,000	
Total For ES33								724,482,514,000.00		63,495,400	2,880,000,000	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.84386	7.50000	100.78335				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.85000	74.27326	11.85000	74.20294			462,448,620,000.00	39,025,200	5,819,512,60
Total ES42 SPOT									462,448,620,000.00	39,025,200	5,819,512,60
Total For ES42									462,448,620,000.00	39,025,200	5,819,512,60
ES42/R On 25/04/2042 Spot Bond			8.50000	100.02275	8.50000	99.95427			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.68876			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.67362			0.00	40,000,000	150,000,00
Total EXX05 SPOT									0.00	40,000,000	150,000,00
Total For EXX05									0.00	40,000,000	150,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.50935			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.36958			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.88625			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.97986			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.02553			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.91467			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.38976			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	100.87855				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	100.96430				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.08500	5.08500	5.08500	104.41812				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.80913				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	102.56462				0.00	5,000,000,000	2,500,000,000
Total FRB21 SPOT										0.00	5,000,000,000	2,500,000,000
Total For FRB21										0.00	5,000,000,000	2,500,000,000
FRB22 On 08/12/2022 Spot Bond					0.00000	104.32540				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.54913				0.00	17,852,400,000	8,926,200,000
Total FRB23 SPOT										0.00	17,852,400,000	8,926,200,000
Total For FRB23										0.00	17,852,400,000	8,926,200,000
FRB24 On 08/11/2023 Spot Bond					0.00000	104.33785				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	104.05876				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	100.88569				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.79000	109.67325	8.79000	109.59553				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	104.18665				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	100.06399				0.00	200,000,000	190,000,000
Total FRB29 SPOT										0.00	200,000,000	190,000,000
Total For FRB29										0.00	200,000,000	190,000,000
FRB30 On 19/04/2026 Spot Bond			7.99000	100.82027	7.99000	100.75555				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			0.87500	171.39973	0.87500	171.32904				0.00	0	20,000,000
Total FRBI22 SPOT										0.00	0	20,000,000
Total For FRBI22										0.00	0	20,000,000
FRBI23 On 07/12/2023 Spot Bond			2.22000	315.42887	2.22000	315.26423				0.00	0	20,000,000
Total FRBI23 SPOT										0.00	0	20,000,000
Total For FRBI23										0.00	0	20,000,000
FRBI25 On 31/01/2025 Spot Bond			2.34000	2.34000	2.34000	150.31727				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.63000	195.53110	3.63000	195.40697				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			3.95000	3.95000	3.95000	104.30633				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.82000	4.82000	4.82000	213.91433				0.00	0	20,000,000
Total FRBI33 SPOT										0.00	0	20,000,000
Total For FRBI33										0.00	0	20,000,000
FRBI46 On 31/03/2046 Spot Bond			5.53500	84.83854	5.53500	84.77174				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.00500	94.30081	5.00500	94.23012				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			6.11000	6.11000	6.11000	81.12093				0.00	0	

Contract 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			6.19000	6.19000	6.19000	80.34156				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			3.67500	3.67500	3.67500	143.30120				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	97.97044				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			1.93000	170.04318	1.93000	169.95830				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.79000	168.95054	2.79000	168.85431				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.29971				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	100.61594				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	101.81425				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	100.90507				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	103.24458				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	101.32568				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	102.16962				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.89457				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.55568				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	110.07268				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.46381				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.53805				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	108.15296				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.48583				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	101.69456				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 14/05/2024 Spot Bond					0.00000	101.04394				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	101.06223				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	100.63964				0.00	80,000,000	40,000,000
Total FRC299 SPOT										0.00	80,000,000	40,000,000
Total For FRC299										0.00	80,000,000	40,000,000
FRC299 On 25/04/2023 Spot Bond					0.00000	101.50072				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	103.75508				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.05645				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	101.35435				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.78875				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	101.77650				0.00	0	

Contract 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	100.47570				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	100.54549				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	100.59765				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	98.95889				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.66107				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	101.34406				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	98.16581				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.59749				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.61103				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.55122				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.25405				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	

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	100.90901				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32(On 30/09/2022 Spot Bond					0.00000	100.33434				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32(On 27/12/2022 Spot Bond					0.00000	100.82048				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32(On 06/11/2023 Spot Bond					0.00000	101.06369				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33(On 15/10/2022 Spot Bond					0.00000	100.11589				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33(On 31/05/2024 Spot Bond					0.00000	100.96508				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33(On 13/09/2021 Spot Bond					0.00000	108.06387				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33(On 25/04/2023 Spot Bond					0.00000	102.28322				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(On 09/06/2021 Spot Bond					0.00000	100.70561				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC33(On 07/12/2023 Spot Bond					0.00000	101.26420				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	101.45444				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	100.70500				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	100.87454				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.49672				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 15/10/2022 Spot Bond					0.00000	100.12451				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34: On 03/08/2021 Spot Bond					0.00000	101.14044				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	100.64095				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	100.65039				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.52127				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.44061				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2021 Spot Bond					0.00000	101.30282				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	100.94987				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	102.02599				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.46359				0.00	0	

Contract 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	100.36791				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	101.46589				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.43127				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.34671				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2022 Spot Bond					0.00000	100.90308				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC358 On 14/11/2022 Spot Bond					0.00000	101.68552				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	100.98113				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.93558				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2022 Spot Bond					0.00000	100.35347				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.08196				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	100.23340				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	100.24525				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.57000	2.57000	2.57000	169.13560				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.51000	2.51000	2.51000	169.21245				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.49000	2.49000	2.49000	169.23808				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.35000	100.20266	4.35000	100.13346				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.78000	108.45454	4.78000	108.37523				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.17146				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.80155				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.44388				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.35187				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.99226				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.99685				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	101.98161				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.43136				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.84931				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.19300	4.19300	4.19300	98.53903				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.70000	4.70000	4.70000	109.51122				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.47582				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	99.99996				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			4.84000	107.61173	4.84000	107.53252				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.67000	217.23008	4.67000	217.07357				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			4.98000	105.67560	4.98000	105.59661				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			4.70000	4.70000	4.70000	216.43723				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.22500	145.71090	3.22500	145.62275				0.00	0	

Contract 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	124.97997	3.70500	124.89947				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.78000	108.45454	4.78000	108.37523				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.82000	214.07114	4.82000	213.91433				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.87000	213.03056	4.87000	212.87369				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.75500	118.82781	2.75500	148.09432				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.90000	212.40919	4.90000	212.25225				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			4.98000	105.67560	4.98000	105.59661				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.38000	186.62207	4.38000	186.49237				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.73000	95.99189	5.73000	95.91433				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.27000	187.89935	4.27000	187.77042				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.33000	187.20142	4.33000	187.07206				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			5.41000	202.17618	5.41000	202.01851				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.68000	96.60303	5.68000	96.52537				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	105.59661				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			4.96000	105.94960	4.96000	105.87058				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.14000	189.42172	4.14000	189.29373				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.18000	206.71481	5.18000	206.55743				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.27000	187.89935	4.27000	187.77042				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.27000	187.89935	4.27000	187.77042				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			4.56000	184.55322	4.56000	184.42230				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			3.52500	144.16097	3.52500	144.07024				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS147 On 31/01/2022 Spot Bond			1.63000	170.42710	1.63000	170.34624				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.62000	183.86942	4.62000	183.73810				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			4.66000	183.41517	4.66000	183.28358				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15 On 31/01/2025 Spot Bond			3.49500	144.31510	3.49500	144.22461				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.13500	189.48056	4.13500	189.35259				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.67000	4.67000	4.67000	183.17014				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS16 On 06/06/2025 Spot Bond					0.00000	18.77754				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	5.83402				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.10354				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.11393				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	100.56564				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.42435				0.00	0	

Contract 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	158.24100				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS183 On 16/11/2023 Spot Bond					0.00000	176.12946				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	147.91121				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	163.09679				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	40.07358				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	101.03874				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	101.19665				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	101.09004				0.00	0	100,000,00
Total FRS200 SPOT										0.00	0	100,000,00
Total For FRS200										0.00	0	100,000,00
FRS200 On 06/08/2025 Spot Bond					0.00000	100.86177				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	100.13893				0.00	40,000,000	10,000,00
Total FRS206 SPOT										0.00	40,000,000	10,000,00
Total For FRS206										0.00	40,000,000	10,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS205 On 18/11/2024 Spot Bond					0.00000	100.93793				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	100.42935				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	100.48588				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	100.49672				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	102.22229				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	101.09128				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	106.60822				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	107.33405				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	108.72436				0.00	0	

Contract 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	101.66050				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24(On 04/12/2022 Spot Bond					0.00000	100.96703				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	101.13256				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24(On 29/12/2025 Spot Bond					0.00000	104.02271				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24(On 20/12/2021 Spot Bond					0.00000	100.32816				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24(On 19/01/2024 Spot Bond					0.00000	100.09937				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	100.89078				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS252 On 31/01/2022 Spot Bond					0.00000	100.79416				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS253 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	
FRS254 On 31/01/2022 Spot Bond					0.00000	100.72769				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS255 On 02/03/2024 Spot Bond					0.00000	100.72126				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS256 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	
FRS257 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	
FRS258 On 23/01/2024 Spot Bond					0.00000	98.56164				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS259 On 24/03/2022 Spot Bond					0.00000	100.95848				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	100.69585				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS261 On 28/02/2031 Spot Bond					0.00000	100.50055				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.02000	2.02000	2.02000	316.79046				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.76000	318.94295	1.76000	318.78842				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			1.76000	1.76000	1.76000	318.78842			0.00	0	
Total FRS43 SPOT									0.00	0	
Total For FRS43									0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.87000	171.40620	0.87000	171.33559			0.00	0	
Total FRS46 SPOT									0.00	0	
Total For FRS46									0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.87000	171.40620	0.87000	171.33559			0.00	0	
Total FRS51 SPOT									0.00	0	
Total For FRS51									0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.16907			0.00	0	
Total FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.68000	101.51912	4.68000	101.44570			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.19000	72.65050	4.19000	108.92690			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.64500	2.64500	2.64500	148.67979			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			2.92500	2.92500	2.92500	147.19475			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.82000	2.82000	2.82000	310.74066			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.96500	4.96500	4.96500	106.00087			0.00	0	20,000,00
Total FRX23 SPOT									0.00	0	20,000,00
Total For FRX23									0.00	0	20,000,00
FRX24 On 10/12/2024 Spot Bond			6.04000	119.15646	6.04000	119.09804			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.59000	113.95678	6.59000	113.89556			0.00	0	

Contract 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			7.12000	111.20697	7.12000	111.14322				0.00	0	10,000,00
Total FRX26 SPOT										0.00	0	10,000,00
Total For FRX26										0.00	0	10,000,00
FRX27 On 07/03/2027 Spot Bond			7.23000	115.31284	7.23000	115.24609				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.60000	116.34485	7.60000	116.27295				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.85000	107.67212	8.85000	107.59487				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			9.17000	103.76240	9.17000	103.68534				0.00	0	20,000,00
Total FRX31 SPOT										0.00	0	20,000,00
Total For FRX31										0.00	0	20,000,00
FRX32 On 31/03/2032 Spot Bond			9.28000	109.13675	9.28000	109.05563				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.94500	75.44123	10.94500	75.37537				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.69263				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.13810				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.83391				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.74708				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	100.79294				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.82078				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.82896				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.95087				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.80783				0.00	280,000,000	340,000,000
Total GBL05 SPOT										0.00	280,000,000	340,000,000
Total For GBL05										0.00	280,000,000	340,000,000
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.77127				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	99.01501				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.80856				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.06804				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.95616				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.55000	112.63775	3.55000	112.56680				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.87989				0.00	0	1,000,000,000
Total GRT07 SPOT										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 For GRT07										0.00	0	1,000,000.00
GRT11 On 13/05/2021 Spot Bond					0.00000	101.05951				0.00	0	20,000.00
Total GRT11 SPOT										0.00	0	20,000.00
Total For GRT11										0.00	0	20,000.00
GRT14 On 15/09/2021 Spot Bond					0.00000	100.87301				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.14008				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.06500	109.50615	6.06500	109.45253				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.18255				0.00	0	400,000.00
Total GRT19 SPOT										0.00	0	400,000.00
Total For GRT19										0.00	0	400,000.00
GRT20 On 03/04/2024 Spot Bond					0.00000	101.07156				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.74000	103.24691	8.74000	103.17455				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.09995				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.13934				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.55277				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.97386				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.50802				0.00	0	

Contract 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	99.07945				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.58062				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.60452				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	97.26973				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.74107				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	98.05694				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.30695				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.55182				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.60433				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.33960				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.90553				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	99.61362				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.68757				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.87319				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.48831				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.46409				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				0.00	0	24,900,000,00
Total GRT47 SPOT										0.00	0	24,900,000,00
Total For GRT47										0.00	0	24,900,000,00
GRT48 On 22/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			400,000,000,000,000.00		4,000,000,000	49,800,000,00
Total GRT48 SPOT									10,000,000,000,000.00		4,000,000,000	49,800,000,00
Total For GRT48									10,000,000,000,000.00		4,000,000,000	49,800,000,00
H10T1 On 26/02/2023 Spot Bond					0.00000	101.36781				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.35841				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.71728				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.80911				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.31878				0.00	0	
Total H12T1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.74850				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	99.93865				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.56965				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.74822				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.21639				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.85358				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.71606				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.67963				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.36269				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.34075				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.33456				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.36000	314.36904	2.36000	314.20136				0.00	0	

Contract 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			2.71000	2.71000	2.71000	318.84083			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.06000	103.42463	10.06000	103.34054			0.00	0	
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.68000	78.44070	4.68000	99.70118		112,320,000,000,000.00	24,000,000,000	11,300,000,00	
Total HWAY33 SPOT								12,320,000,000,000.00	24,000,000,000	11,300,000,00	
Total For HWAY33								12,320,000,000,000.00	24,000,000,000	11,300,000,00	
HWAY3 On 31/07/2034 Spot Bond			11.50500	86.98406	11.50500	86.90346		188,682,000,000,000.00	16,400,000,000	12,550,000,00	
Total HWAY34 SPOT								18,682,000,000,000.00	16,400,000,000	12,550,000,00	
Total For HWAY34								18,682,000,000,000.00	16,400,000,000	12,550,000,00	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.19210	100.00000	11.11713		0.00	0		
Total HWAY34/R208 SPOT								0.00	0	0	
Total For HWAY34/R208								0.00	0	0	
HWAY3 On 31/07/2035 Spot Bond			11.54500	86.26981	11.54500	86.18960		0.00	0	5,020,000,00	
Total HWAY35 SPOT								0.00	0	5,020,000,00	
Total For HWAY35								0.00	0	5,020,000,00	
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.19103	100.00000	11.11607		0.00	0		
Total HWAY35/R209 SPOT								0.00	0	0	
Total For HWAY35/R209								0.00	0	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.25509		0.00	0	15,000,000,00	
Total HWF11 SPOT								0.00	0	15,000,000,00	
Total For HWF11								0.00	0	15,000,000,00	
HWF12 On 29/07/2022 Spot Bond					0.00000	100.06705		0.00	0		
Total HWF12 SPOT								0.00	0	0	
Total For HWF12								0.00	0	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.74833		0.00	0		
Total HWF13 SPOT								0.00	0	0	
Total For HWF13								0.00	0	0	
I2025 On 31/01/2025 Spot Bond			2.04000	152.02563	2.07500	151.75704		374,070,516,000,000.00	183,367,900,000	343,467,351,00	
Total I2025 SPOT								4,070,516,000,000.00	183,367,900,000	343,467,351,00	
Total For I2025								4,070,516,000,000.00	183,367,900,000	343,467,351,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2029 On 31/03/2029 Spot Bond			3.08000	111.14753	3.08000	111.08190		778,457,988,000,000.00	252,746,100,000	191,661,552,80	
Total I2029 SPOT								'8,457,988,000,000.00	252,746,100,000	191,661,552,80	
Total For I2029								'8,457,988,000,000.00	252,746,100,000	191,661,552,80	
I2033 On 28/02/2033 Spot Bond			3.85000	105.46929	3.85000	105.40065		324,139,442,550,000.00	84,192,063,000	151,674,360,40	
Total I2033 SPOT								24,139,442,550,000.00	84,192,063,000	151,674,360,40	
Total For I2033								24,139,442,550,000.00	84,192,063,000	151,674,360,40	
I2038 On 31/01/2038 Spot Bond			4.08000	118.89547	4.08000	118.81526		34,654,704,000,000.00	8,493,800,000	358,844,739,50	
Total I2038 SPOT								14,654,704,000,000.00	8,493,800,000	358,844,739,50	
Total For I2038								14,654,704,000,000.00	8,493,800,000	358,844,739,50	
I2046 On 31/03/2046 Spot Bond			4.01500	109.18799	4.01500	109.11529		296,671,562,000,000.00	73,890,800,000	467,997,018,00	
Total I2046 SPOT								16,671,562,000,000.00	73,890,800,000	467,997,018,00	
Total For I2046								16,671,562,000,000.00	73,890,800,000	467,997,018,00	
I2050 On 31/12/2050 Spot Bond			4.06000	112.07745	4.00500	113.17206		445,789,624,000,000.00	109,800,400,000	289,773,101,00	
Total I2050 SPOT								15,789,624,000,000.00	109,800,400,000	289,773,101,00	
Total For I2050								15,789,624,000,000.00	109,800,400,000	289,773,101,00	
IBL101 On 24/05/2022 Spot Bond			5.90000	5.90000	5.90000	107.04299		0.00	0		
Total IBL101 SPOT								0.00	0		
Total For IBL101								0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	101.51481		0.00	0		
Total IBL102 SPOT								0.00	0		
Total For IBL102								0.00	0		
IBL109 On 07/12/2023 Spot Bond			2.48000	313.46417	2.48000	313.29391		0.00	0		
Total IBL109 SPOT								0.00	0		
Total For IBL109								0.00	0		
IBL113 On 21/05/2021 Spot Bond					0.00000	100.80458		0.00	0		
Total IBL113 SPOT								0.00	0		
Total For IBL113								0.00	0		
IBL114 On 21/05/2022 Spot Bond					0.00000	100.98339		0.00	0		
Total IBL114 SPOT								0.00	0		
Total For IBL114								0.00	0		
IBL115 On 21/05/2023 Spot Bond					0.00000	100.84221		0.00	0		
Total IBL115 SPOT								0.00	0		
Total For IBL115								0.00	0		
IBL119 On 16/08/2021 Spot Bond					0.00000	100.92030		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	101.39933				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	100.93407				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.15492				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.83315				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.13273				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.04223				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.79949				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.21204				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.89471				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.83749				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.69614				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.62510				0.00	0	

Contract 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	100.80032				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.79620				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.48419				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.27114				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.71065				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.74174				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	98.80118				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.81844				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.04886				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.02216				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.02290				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	101.01628				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.04836				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.11231				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.13360				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.13846				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL36 On 31/01/2022 Spot Bond			0.95000	0.95000	0.95000	171.23099				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.55500	111.27027	6.55500	111.21081				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.02789				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.27000	170.88972	1.27000	170.81369				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.97500	111.80398	4.97500	111.75846				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.96628				0.00	0	
Total IBL86 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.78500	104.83017	4.78500	104.78909				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	98.67198	100.00000	97.91683				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	100.91888				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.03749				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.40352				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.99000	108.79618	7.99000	108.72556				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.99000	112.63417	9.99000	112.79634				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.73174				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.56000	114.01023	8.56000	113.93151				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	99.96037				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	98.92830				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.95621				0.00	0	

Contract 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	99.81363				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG15 On 12/11/2025 Spot Bond					0.00000	99.48523				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG16 On 08/02/2024 Spot Bond					0.00000	101.09093				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG17 On 12/03/2022 Spot Bond					0.00000	100.57994				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG18 On 12/03/2024 Spot Bond					0.00000	99.05155				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG19 On 18/12/2022 Spot Bond					0.00000	100.50205				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	98.92408				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG22 On 29/01/2027 Spot Bond					0.00000	100.01816				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.58011				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.44000	107.26827	7.44000	107.20371				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	101.96876				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.32193				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.61790				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	100.02176				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.77660				0.00	200,000,000	100,000,000
Total INLV07 SPOT										0.00	200,000,000	100,000,000
Total For INLV07										0.00	200,000,000	100,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	100.97885				0.00	433,000,000	216,500,000
Total INLV08 SPOT										0.00	433,000,000	216,500,000
Total For INLV08										0.00	433,000,000	216,500,000
IPF16 On 17/12/2021 Spot Bond					0.00000	100.57620				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.47118				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.47959				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.21851				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.59470				0.00	18,000,000,000	6,000,000,000
Total IPF22 SPOT										0.00	18,000,000,000	6,000,000,000
Total For IPF22										0.00	18,000,000,000	6,000,000,000
IPF24 On 05/02/2023 Spot Bond					0.00000	101.13339				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	100.11746				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.07632				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.09604				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.43310				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.80203				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.33922				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.63131				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC33 On 10/05/2021 Spot Bond					0.00000	100.84988				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			579,000,000,000,000.00	115,790,000,000	89,990,000,000	
Total IPFG01 SPOT									9,000,000,000,000.00	115,790,000,000	89,990,000,000	
Total For IPFG01									9,000,000,000,000.00	115,790,000,000	89,990,000,000	
IV017/R On 31/01/2022 Spot Bond			2.75000	100.64338	2.75000	100.62060			0.00	0	0	
Total IV017/R212 SPOT									0.00	0	0	
Total For IV017/R212									0.00	0	0	
IV019 On 31/03/2028 Spot Bond			5.03000	179.27330	5.03000	179.13940			0.00	0	0	
Total IV019 SPOT									0.00	0	0	
Total For IV019									0.00	0	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.28733			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 IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	100.59952				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.68486				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.37000	3.37000	3.37000	168.11647				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	101.77087				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.91500	102.51701	7.91500	102.45253				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.76303				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.92000	7.92000	7.92000	107.80317				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	99.85670				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.87000	170.11984	1.87000	170.03577				0.00	0	40,000,00
Total IV045 SPOT										0.00	0	40,000,00
Total For IV045										0.00	0	40,000,00
IV046 On 21/06/2022 Spot Bond					0.00000	102.24748				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.56630				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			4.93000	180.38212	4.93000	180.24882				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	100.36821				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.08500	101.92018	11.08500	101.82984				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.40000	106.77145	6.40000	106.71603				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.41739				0.00	60,000,000	30,000,00
Total IVC097 SPOT										0.00	60,000,000	30,000,00
Total For IVC097										0.00	60,000,000	30,000,00
IVC103 On 29/06/2021 Spot Bond					0.00000	100.42754				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.42077				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.13535				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			6.05000	104.48667	6.05000	104.43492				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.64233				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.18152				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.03485				0.00	0	
Total IVC135 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 IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.21569				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.87815				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.48591				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.76176				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.23873				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.31131				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.45462				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.98697				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.95035				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.80025				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	0.00000				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.96306				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.58633				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.52089				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.06784				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.74517				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.35979				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.23011				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.97433				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	101.04230				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.58043				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	100.44611			0.00	0	
Total IVC184 SPOT									0.00	0	
Total For IVC184									0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.54719	7.40000	102.48579			0.00	0	
Total IVC186 SPOT									0.00	0	
Total For IVC186									0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.78437			0.00	0	
Total IVC187 SPOT									0.00	0	
Total For IVC187									0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.88273			0.00	0	
Total IVC188 SPOT									0.00	0	
Total For IVC188									0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	101.01730			0.00	0	
Total IVC189 SPOT									0.00	0	
Total For IVC189									0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.58912			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	3.95000			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	99.90270		7,900,000,000,000.00	2,000,000,000	1,000,000,000	
Total IVZ039 SPOT								7,900,000,000,000.00	2,000,000,000	1,000,000,000	
Total For IVZ039								7,900,000,000,000.00	2,000,000,000	1,000,000,000	
IVZ040 On 06/05/2021 Spot Bond			3.95000	3.95000	3.95000	99.82715		0.00	0	0	
Total IVZ040 SPOT								0.00	0	0	
Total For IVZ040								0.00	0	0	
IVZ041 On 13/05/2021 Spot Bond			4.05000	4.05000	4.05000	99.74544		0.00	0	0	
Total IVZ041 SPOT								0.00	0	0	
Total For IVZ041								0.00	0	0	
IVZ042 On 20/05/2021 Spot Bond			4.05000	4.05000	4.05000	99.66823		810,000,000,000.00	200,000,000	100,000,000	
Total IVZ042 SPOT								810,000,000,000.00	200,000,000	100,000,000	
Total For IVZ042								810,000,000,000.00	200,000,000	100,000,000	
IVZ043 On 27/05/2021 Spot Bond			4.05000	4.05000	4.05000	99.59113		4,050,000,000,000.00	1,000,000,000	500,000,000	
Total IVZ043 SPOT								4,050,000,000,000.00	1,000,000,000	500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IVZ043									4,050,000,000,000.00	1,000,000,000	500,000,000
IVZ044 On 03/06/2021 Spot Bond			4.05000	4.05000	4.05000	99.51415			0.00	0	
Total IVZ044 SPOT									0.00	0	
Total For IVZ044									0.00	0	
IVZ045 On 08/06/2021 Spot Bond			4.05000	4.05000	4.05000	99.45924			0.00	0	
Total IVZ045 SPOT									0.00	0	
Total For IVZ045									0.00	0	
IVZ046 On 10/06/2021 Spot Bond			4.05000	4.05000	4.05000	99.43729		3,240,000,000,000.00		800,000,000	400,000,000
Total IVZ046 SPOT								3,240,000,000,000.00		800,000,000	400,000,000
Total For IVZ046								3,240,000,000,000.00		800,000,000	400,000,000
IVZ047 On 17/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.35271			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	99.27516			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	99.19772			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	99.12041			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	100.60197			0.00	0	
Total JPM002 SPOT									0.00	0	
Total For JPM002									0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.62342			0.00	0	
Total KAP006 SPOT									0.00	0	
Total For KAP006									0.00	0	
KAP007 On 26/10/2021 Spot Bond			5.88500	102.10132	5.88500	102.06063			0.00	0	

Contract 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	100.90371				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	99.90867				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.05806				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	96.76376				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	99.62525				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.06347				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.14057				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	99.92783				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.53000	124.29646	8.53000	124.21045				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	97.50667				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	95.36231				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			6.86500	107.41094	6.86500	107.35121				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	95.58454				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.88500	104.54490	8.88500	104.47043				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.42527				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.13000	97.43425	12.13000	97.33921				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.93500	103.30490	9.93500	103.22238				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	97.42992				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.97249				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	101.13951				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.27389				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.99309				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.56047				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	86.56924				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.50158				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.39500	105.76048	6.39500	105.70593				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.36498				0.00	0	10,000,00
Total LGL07 SPOT										0.00	0	10,000,00
Total For LGL07										0.00	0	10,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	101.79367				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.36447				0.00	423,000,000	411,500,00
Total LGL09 SPOT										0.00	423,000,000	411,500,00
Total For LGL09										0.00	423,000,000	411,500,00
LGL10 On 08/10/2025 Spot Bond					0.00000	99.54437				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.76423				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.75622				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL30 On 19/05/2021 Spot Bond					0.00000	101.39477				0.00	0	
Total LHL30 SPOT										0.00	0	
Total For LHL30										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	99.86066				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	101.18414				0.00	0	

Contract 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	101.21525				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.39451				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.87807				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.90262				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.82930				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	101.03794				0.00	0	300,000,0€
Total MBF061 SPOT										0.00	0	300,000,0€
Total For MBF061										0.00	0	300,000,0€
MBF06 On 07/06/2022 Spot Bond					0.00000	100.85421				0.00	0	600,000,0€
Total MBF063 SPOT										0.00	0	600,000,0€
Total For MBF063										0.00	0	600,000,0€
MBF06 On 30/09/2022 Spot Bond					0.00000	100.77820				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.59719				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.76445				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.82658				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	100.70816				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.80756				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	99.96817				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	99.93816				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.52399				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.79449				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	101.14524				0.00	0	300,000,00
Total MBP046 SPOT										0.00	0	300,000,00
Total For MBP046										0.00	0	300,000,00
MBP04 On 26/02/2024 Spot Bond					0.00000	100.74418				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.33308				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.33988				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.15680				0.00	0	30,000,00
Total MBP050 SPOT										0.00	0	30,000,00
Total For MBP050										0.00	0	30,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.66233				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	100.37065				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.47000	7.47000	7.47000	116.04627				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.68500	108.56155	5.68500	108.51113				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.56403				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.08920				0.00	436,800,000	218,400,00
Total MMIG07 SPOT										0.00	436,800,000	218,400,00
Total For MMIG07										0.00	436,800,000	218,400,00
MML01 On 10/12/2026 Spot Bond					0.00000	100.42785				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.09000	108.81642	8.09000	108.74533				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.02784				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.34000	98.94945	8.34000	98.89226				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.15675				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.03159				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	100.79652				0.00	0	

Contract 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	100.67038				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.16503				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.87350				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	101.02239				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.06170				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.51160				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.68930				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.91736				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.68142				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.49030				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.75639				0.00	0	1,070,000,00
Total MTN21 SPOT										0.00	0	1,070,000,00
Total For MTN21										0.00	0	1,070,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN22 On 29/07/2023 Spot Bond					0.00000	99.90488				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.04000	102.86215	8.04000	102.79497				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	99.89673				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	101.10549				0.00	0	
Total MTNC22 SPOT										0.00	0	
Total For MTNC22										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	400,000,00
Total MTNC23 SPOT										0.00	0	400,000,00
Total For MTNC23										0.00	0	400,000,00
MWAR(On 22/11/2021 Spot Bond					0.00000	100.91932				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.91932				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.98476				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.98469				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.25303				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.04904				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.50525				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	100.64818				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.29433				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.44034				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.56401				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.66897				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.76536				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.90500	107.06712	5.90500	107.01550				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.48500	109.74309	6.48500	109.68506				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.97000	108.76469	8.97000	108.68563				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.22349				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.28006				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.16712				0.00	0	

Contract 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	100.18039				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	99.96254				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.05000	110.63823	6.05000	110.58448				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			4.93500	103.80292	4.93500	103.76116				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.35000	104.42773	5.35000	104.38206				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.34000	112.20636	6.34000	112.14834				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			6.86000	112.97786	6.86000	112.91542				0.00	0	1,220,000,00
Total NBK17A SPOT										0.00	0	1,220,000,00
Total For NBK17A										0.00	0	1,220,000,00
NBK19 On 01/06/2022 Spot Bond			5.88000	107.80081	5.88000	107.74934				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.85000	119.03540	6.85000	118.96934				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK20 On 25/06/2021 Spot Bond					0.00000	100.46433				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21 On 21/07/2027 Spot Bond			7.89000	116.06030	7.89000	115.98590				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			4.97500	111.96236	4.97500	111.91677			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23/On 19/11/2025 Spot Bond			6.57500	120.63371	6.57500	120.56906			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24/On 19/11/2027 Spot Bond			7.61500	121.66436	7.61500	121.58903			0.00	0	1,000,000,00
Total NBK24A SPOT									0.00	0	1,000,000,00
Total For NBK24A									0.00	0	1,000,000,00
NBK24I/On 11/02/2022 Spot Bond					0.00000	101.01807			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25/On 17/02/2023 Spot Bond			5.46000	5.46000	5.46000	110.79366			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25I/On 12/02/2025 Spot Bond					0.00000	104.08791			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	32.62409	100.00000	32.40557			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26I/On 22/04/2026 Spot Bond					0.00000	102.88753			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27/On 10/05/2026 Spot Bond			7.80000	118.87633	7.80000	118.80097		2,652,000,000,000.00	340,000,000	85,000,00	
Total NBK27A SPOT								2,652,000,000,000.00	340,000,000	85,000,00	
Total For NBK27A								2,652,000,000,000.00	340,000,000	85,000,00	
NBK28/On 02/08/2023 Spot Bond			5.38000	112.05220	5.38000	112.00290			0.00	0	
Total NBK28A SPOT									0.00	0	
Total For NBK28A									0.00	0	
NBK29/On 31/07/2026 Spot Bond			6.96000	117.82792	6.96000	117.76112			0.00	0	
Total NBK29A SPOT									0.00	0	
Total For NBK29A									0.00	0	
NBK30/On 20/02/2024 Spot Bond			5.83500	111.37004	5.83500	111.31696			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			5.51000	113.47653	5.51000	113.42543				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	102.53548				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34 On 10/05/2021 Spot Bond					0.00000	101.10468				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.97651				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	102.65469				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38 On 02/08/2021 Spot Bond					0.00000	101.48194				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.76500	9.76500	9.76500	72.07202				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	104.46405				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	101.64232				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.78316				0.00	0	1,610,000,00
Total NBK43B SPOT										0.00	0	1,610,000,00
Total For NBK43B										0.00	0	1,610,000,00
NBK45 On 15/02/2023 Spot Bond					0.00000	101.85074				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	101.98840				0.00	0	

Contract 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	103.44112				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK481 On 09/11/2021 Spot Bond					0.00000	101.02388				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK491 On 09/11/2023 Spot Bond					0.00000	101.74192				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK501 On 09/11/2025 Spot Bond					0.00000	102.06520				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK511 On 21/02/2022 Spot Bond					0.00000	101.17223				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK521 On 21/02/2024 Spot Bond					0.00000	101.35134				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK531 On 21/02/2026 Spot Bond					0.00000	101.38252				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK541 On 21/02/2029 Spot Bond					0.00000	100.88137				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.21027				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.09383				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.20725				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	100.52616				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.95644				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.22930				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.80265				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.10517				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	100.11371				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.49680				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			8.93500	105.37538	8.93500	105.30033				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.49259				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.97000	104.84277	8.97000	104.76780				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.49680				0.00	0	

Contract 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	100.50341				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.51182				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	102.18243				0.00	5,210,000,000	2,605,000,000
Total NEDT1A SPOT										0.00	5,210,000,000	2,605,000,000
Total For NEDT1A										0.00	5,210,000,000	2,605,000,000
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.69646				0.00	1,100,000,000	550,000,000
Total NEDT1B SPOT										0.00	1,100,000,000	550,000,000
Total For NEDT1B										0.00	1,100,000,000	550,000,000
NGL01 On 22/09/2021 Spot Bond					0.00000	101.66028				0.00	640,000,000	320,000,000
Total NGL01 SPOT										0.00	640,000,000	320,000,000
Total For NGL01										0.00	640,000,000	320,000,000
NGL01 On 01/07/2025 Spot Bond					0.00000	100.99609				0.00	0	0
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.90737				0.00	0	0
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.29690				0.00	0	0
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.64607				0.00	1,870,000,000	3,015,000,000
Total NGL04 SPOT										0.00	1,870,000,000	3,015,000,000
Total For NGL04										0.00	1,870,000,000	3,015,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	101.16663				0.00	870,000,000	660,000,000
Total NGL05 SPOT										0.00	870,000,000	660,000,000
Total For NGL05										0.00	870,000,000	660,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	101.01136				0.00	0	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	99.96254				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.84385				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	104.09223				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	102.92409				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.51457				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	103.37886				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	101.98521				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.02612				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.11673				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	103.02873				0.00	0	2,500,000,00
Total NGT108 SPOT										0.00	0	2,500,000,00
Total For NGT108										0.00	0	2,500,000,00
NHM00 On 12/05/2021 Spot Bond			13.50000	106.12199	13.50000	106.00506				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.14338				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	99.94216				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.18148				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.61768				0.00	400,000,000	190,830,000,00
Total NHM012 SPOT										0.00	400,000,000	190,830,000,00
Total For NHM012										0.00	400,000,000	190,830,000,00
NHM01 On 20/11/2021 Spot Bond					0.00000	101.33089				0.00	600,000,000	190,830,000,00
Total NHM014 SPOT										0.00	600,000,000	190,830,000,00
Total For NHM014										0.00	600,000,000	190,830,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	100.75349				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.54139				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	102.10260				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.17249				0.00	0	50,000,00
Total NHM019 SPOT										0.00	0	50,000,00
Total For NHM019										0.00	0	50,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	101.16070				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.87000	4.87000	4.87000	212.87369				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.64000	3.64000	3.64000	195.28497				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.83000	2.83000	2.83000	147.69666				0.00	0	

Contract 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			3.38000	3.38000	3.38000	108.69144				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	107.67241				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			2.93500	2.93500	2.93500	147.14204				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	196.57659	3.45000	196.45436				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.32500	3.32500	3.32500	145.10309				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.28500	3.28500	3.28500	199.66959				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.43000	197.98782	3.43000	197.86532				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.94500	106.15567	4.94500	106.07663				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.17860				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.72490				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	97.72063				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	132.46090				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.81690				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.96070				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	100.90575				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.77000				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.25370				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	124.48730				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.16611				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.93562				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.41800				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	141.27720				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.22232				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	141.07120				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	139.88920				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.64509				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	128.79860				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.91177				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	98.92439				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	97.98513				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.64458				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.67938				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.44572				0.00	0	

Contract 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	99.94443				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	110.28000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	108.62000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	112.13000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	110.83000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	109.97400				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	111.25180				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 22/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF02: On 18/11/2021 Spot Bond					0.00000	100.85764				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02: On 09/06/2021 Spot Bond					0.00000	100.55238				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF02: On 14/07/2021 Spot Bond					0.00000	100.11514				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	

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 10/05/2021 Spot Bond					0.00000	100.95764				0.00	0	
Total NNF024 SPOT										0.00	0	
Total For NNF024										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	91.21153				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02 On 19/05/2021 Spot Bond					0.00000	100.85100				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	100.17551				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	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	111.25180				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 20/07/2021 Spot Bond			4.82500	4.82500	4.82500	100.03966				0.00	0	
Total NNF030 SPOT										0.00	0	
Total For NNF030										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	128.95010				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	107.92410				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.63478				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.35428				0.00	0	
Total NQ1A24 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 NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.90953				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.91124				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.85384				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.68376				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.67902				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.97671				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.93572				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.75717				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.82380				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.78164				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.55500	107.93473	6.55500	107.87706				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.61000	198.85519	2.61000	198.74508				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA023 On 30/11/2028 Spot Bond			9.21000	121.27733	9.21000	121.18737				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA028 On 30/11/2028 Spot Bond			100.00000	17.18202	100.00000	17.06757				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	100.83853				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.02378				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.87603				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.34840				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.58686				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.59478				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.61345				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.67162				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC32 On 29/09/2022 Spot Bond					0.00000	101.00543				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	100.52625				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.59101				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.72500	105.01529	5.72500	104.96698				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.15000	113.85984	7.15000	113.79465				0.00	0	1,540,000,00
Total OML07 SPOT										0.00	0	1,540,000,00
Total For OML07										0.00	0	1,540,000,00
OML09 On 14/09/2022 Spot Bond			5.91500	107.78776	5.91500	107.73655				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.47500	115.56659	7.47500	115.49748				0.00	0	900,000,00
Total OML10 SPOT										0.00	0	900,000,00
Total For OML10										0.00	0	900,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.62129				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.37329				0.00	200,000,000	300,000,00
Total OML12 SPOT										0.00	200,000,000	300,000,00
Total For OML12										0.00	200,000,000	300,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.69377				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.65846				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.85097				0.00	0	
Total PMM51 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 PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.22037				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	101.07011				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.82043				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.90259				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.01711				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.03347				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.04982				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.20000	118.72269	7.19000	118.70361			764,126,836,560,000.00	1,356,128,727,300	1,055,015,150,10	
Total R186 SPOT									14,126,836,560,000.00	356,128,727,300	105,015,150,10	
Total For R186									14,126,836,560,000.00	356,128,727,300	105,015,150,10	
R197 On 07/12/2023 Spot Bond			1.41000	321.64969	1.41000	321.50308			1,440,385,500,000.00	1,021,550,000	169,118,089,00	
Total R197 SPOT									1,440,385,500,000.00	1,021,550,000	169,118,089,00	
Total For R197									1,440,385,500,000.00	1,021,550,000	169,118,089,00	
R202 On 07/12/2033 Spot Bond			3.87000	235.06352	3.87000	234.90936			362,823,680,430,000.00	93,752,889,000	211,430,898,70	
Total R202 SPOT									12,823,680,430,000.00	93,752,889,000	211,430,898,70	
Total For R202									12,823,680,430,000.00	93,752,889,000	211,430,898,70	
R2023 On 28/02/2023 Spot Bond			4.79000	106.35878	4.88500	106.14558			347,762,362,413,000.00	907,674,814,700	619,203,932,50	
Total R2023 SPOT									17,762,362,413,000.00	907,674,814,700	619,203,932,50	
Total For R2023									17,762,362,413,000.00	907,674,814,700	619,203,932,50	
R2030 On 31/01/2030 Spot Bond			9.06000	95.53778	9.06000	95.46765			616,699,647,218,000.00	840,695,325,300	1,229,516,957,90	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
Total R2030 SPOT									16,699,647,218,000.00	840,695,325,300	229,516,957,90
Total For R2030									16,699,647,218,000.00	840,695,325,300	229,516,957,90
R2032 On 31/03/2032 Spot Bond			9.85000	90.00993	9.85000	89.93901			396,131,039,435,000.00	344,784,877,100	786,548,120,40
Total R2032 SPOT									16,131,039,435,000.00	344,784,877,100	786,548,120,40
Total For R2032									16,131,039,435,000.00	344,784,877,100	786,548,120,40
R2035 On 28/02/2035 Spot Bond			10.51500	89.52802	10.51500	89.45325			661,196,054,481,500.00	443,290,162,100	1,183,391,687,30
Total R2035 SPOT									1,196,054,481,500.00	443,290,162,100	1,183,391,687,30
Total For R2035									1,196,054,481,500.00	443,290,162,100	1,183,391,687,30
R2037 On 31/01/2037 Spot Bond			10.71500	85.28407	10.71500	85.21033			265,564,872,194,000.00	584,747,071,600	567,329,127,10
Total R2037 SPOT									5,564,872,194,000.00	584,747,071,600	567,329,127,10
Total For R2037									5,564,872,194,000.00	584,747,071,600	567,329,127,10
R2040 On 31/01/2040 Spot Bond			10.85500	87.34572	10.85500	87.26924			450,880,978,366,000.00	41,536,709,200	260,776,101,00
Total R2040 SPOT									0,880,978,366,000.00	41,536,709,200	260,776,101,00
Total For R2040									0,880,978,366,000.00	41,536,709,200	260,776,101,00
R2044 On 31/01/2044 Spot Bond			10.89500	84.09708	10.89500	84.02317			711,700,727,046,000.00	248,894,054,800	1,065,327,194,30
Total R2044 SPOT									1,700,727,046,000.00	248,894,054,800	1,065,327,194,30
Total For R2044									1,700,727,046,000.00	248,894,054,800	1,065,327,194,30
R2048 On 28/02/2048 Spot Bond			10.81000	83.40314	10.81000	83.33158			215,243,879,684,000.00	759,967,056,400	592,000,428,20
Total R2048 SPOT									5,243,879,684,000.00	759,967,056,400	592,000,428,20
Total For R2048									5,243,879,684,000.00	759,967,056,400	592,000,428,20
R209 On 31/03/2036 Spot Bond			10.46000	68.97011	10.45500	68.94107			142,511,436,020,000.00	587,238,187,000	1,025,819,204,40
Total R209 SPOT									2,511,436,020,000.00	587,238,187,000	1,025,819,204,40
Total For R209									2,511,436,020,000.00	587,238,187,000	1,025,819,204,40
R210 On 31/03/2028 Spot Bond			2.86000	205.18397	2.93000	204.16629			21,488,238,200,000.00	7,513,370,000	69,182,789,30
Total R210 SPOT									1,488,238,200,000.00	7,513,370,000	69,182,789,30
Total For R210									1,488,238,200,000.00	7,513,370,000	69,182,789,30
R212 On 31/01/2022 Spot Bond			0.58000	171.78227	0.62000	171.66313			19,045,007,600,000.00	32,836,220,000	236,340,329,00
Total R212 SPOT									9,045,007,600,000.00	32,836,220,000	236,340,329,00
Total For R212									9,045,007,600,000.00	32,836,220,000	236,340,329,00
R213 On 28/02/2031 Spot Bond			9.50000	85.30421	9.49000	85.29614			441,681,761,600,000.00	257,019,132,800	697,992,768,20
Total R213 SPOT									1,681,761,600,000.00	257,019,132,800	697,992,768,20
Total For R213									1,681,761,600,000.00	257,019,132,800	697,992,768,20
R214 On 28/02/2041 Spot Bond			10.78000	66.22756	10.78000	66.17090			774,919,572,954,000.00	1,185,057,474,300	967,434,152,70
Total R214 SPOT									4,919,572,954,000.00	1,185,057,474,300	967,434,152,70
Total For R214									4,919,572,954,000.00	1,185,057,474,300	967,434,152,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.67352				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.79074				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.29067				0.00	435,800,000	217,900,000
Total RDFB11 SPOT										0.00	435,800,000	217,900,000
Total For RDFB11										0.00	435,800,000	217,900,000
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.64373				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.20151				0.00	0	950,000,000
Total RDFB14 SPOT										0.00	0	950,000,000
Total For RDFB14										0.00	0	950,000,000
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.93821				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.26648				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.80572				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.64779				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.71372				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.45857				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.47958				0.00	0	
Total RDFB21 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 RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.37469				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	98.49654				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.21927				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.93789				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.66227				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	100.58623				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	99.71838				0.00	130,000,000	97,000,00
Total RED151 SPOT										0.00	130,000,000	97,000,00
Total For RED151										0.00	130,000,000	97,000,00
RED16 On 07/12/2021 Spot Bond					0.00000	101.15596				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	103.02873				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.16435				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	102.15651				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	103.10641				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.11140				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.12599				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.94727				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.14859				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.82286				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.05443				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.01465				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW21 On 21/04/2021 Spot Bond			5.25000	99.92813	5.25000	99.97124				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.53500	110.63259	6.53500	110.57396				0.00	0	940,000,00
Total RW23 SPOT										0.00	0	940,000,00
Total For RW23										0.00	0	940,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RW28 On 10/12/2028 Spot Bond			11.36000	98.24174	11.36000	98.15232				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.14500	111.45407	5.14500	111.40716				0.00	0	
Total SBK23 SPOT										0.00	0	
Total For SBK23										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	99.95226				0.00	0	
Total SBK25 SPOT										0.00	0	
Total For SBK25										0.00	0	
SBK26 On 25/04/2021 Spot Bond			5.95500	99.98369	5.95500	99.96738				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	99.90644				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.70777				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.67500	104.31507	4.67500	104.27530				0.00	0	10,000,00
Total SBS19 SPOT										0.00	0	10,000,00
Total For SBS19										0.00	0	10,000,00
SBS20 On 15/05/2026 Spot Bond			6.93500	117.57788	6.93500	117.51148				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	105.16077				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.56500	113.56819	5.56500	113.51654				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.03000	108.36009	7.03000	108.29807				0.00	0	
Total SBS3 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 SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.45500	114.90989	7.45500	114.84059			42,791,700,000,000.00	5,740,000,000	1,435,000,00
Total SBS31 SPOT									12,791,700,000,000.00	5,740,000,000	1,435,000,00
Total For SBS31									12,791,700,000,000.00	5,740,000,000	1,435,000,00
SBS34 On 19/09/2024 Spot Bond			5.99500	113.47892	5.99500	113.42429			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.23000	111.62336	6.23000	111.56663			0.00	0	
Total SBS38 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.53500	109.45486	8.53500	109.37908			0.00	0	
Total SBS39 SPOT									0.00	0	
Total For SBS39									0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.28000	106.16605	4.28000	106.12880			0.00	0	
Total SBS4 SPOT									0.00	0	
Total For SBS4									0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.86500	112.06549	4.86500	112.02086			0.00	0	
Total SBS41 SPOT									0.00	0	
Total For SBS41									0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.63000	120.35685	6.63000	120.29181			0.00	0	
Total SBS42 SPOT									0.00	0	
Total For SBS42									0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.60500	121.25975	7.60500	121.18477			0.00	0	
Total SBS43 SPOT									0.00	0	
Total For SBS43									0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.01000	111.67092	5.01000	111.62513			0.00	0	
Total SBS46 SPOT									0.00	0	
Total For SBS46									0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.41328			0.00	0	
Total SBS47 SPOT									0.00	0	
Total For SBS47									0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.45881			0.00	0	40,000,00
Total SBS49 SPOT									0.00	0	40,000,00
Total For SBS49									0.00	0	40,000,00
SBS50 On 31/01/2022 Spot Bond			4.41500	105.95884	4.41500	105.92050			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.62500	5.62500	5.62500	112.71840				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.55272				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.94299				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.45026				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.68500	107.94727	4.68500	107.90608				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.34901				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.68840				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.65321				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.52515				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.52526				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.56229				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS65 On 15/05/2024 Spot Bond					0.00000	101.58417				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.77850				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.39197				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.08522				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.77651				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.83000	318.40501	1.83000	318.24896				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			4.82000	4.82000	4.82000	213.91433				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.37535				0.00	211,400,000	105,700,00
Total SBT101 SPOT										0.00	211,400,000	105,700,00
Total For SBT101										0.00	211,400,000	105,700,00
SBT102 On 30/09/2022 Spot Bond					0.00000	104.04919				0.00	500,000,000	506,083,80
Total SBT102 SPOT										0.00	500,000,000	506,083,80
Total For SBT102										0.00	500,000,000	506,083,80
SBT103 On 31/03/2024 Spot Bond					0.00000	103.67867				0.00	421,600,000	310,800,00
Total SBT103 SPOT										0.00	421,600,000	310,800,00
Total For SBT103										0.00	421,600,000	310,800,00
SBT104 On 30/09/2025 Spot Bond					0.00000	103.90902				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBT105										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	103.23082				0.00	0	132,000,00
Total SBT201 SPOT										0.00	0	132,000,00
Total For SBT201										0.00	0	132,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	100.97127				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.98500	112.09099	6.98500	112.02758				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.11812				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	99.39869				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	105.44870				0.00	60,000,000	290,000,00
Total SBT207 SPOT										0.00	60,000,000	290,000,00
Total For SBT207										0.00	60,000,000	290,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	101.10816				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.27657				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.05270				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	101.29180				0.00	431,600,000	515,800,00
Total SLI4 SPOT										0.00	431,600,000	515,800,00
Total For SLI4										0.00	431,600,000	515,800,00
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.04017				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.99811				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.14160				0.00	40,000,000	10,000,00
Total SLRA5 SPOT										0.00	40,000,000	10,000,00
Total For SLRA5										0.00	40,000,000	10,000,00
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.03469				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.08589				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.09870				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.00730				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.09870				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.25407				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.20840				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.32490				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.13527				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SNT03 On 12/04/2023 Spot Bond			6.68500	109.64928	6.68500	109.59019				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.14253				0.00	432,200,000	216,100,000
Total SNT04 SPOT										0.00	432,200,000	216,100,000
Total For SNT04										0.00	432,200,000	216,100,000
SNT05 On 30/11/2025 Spot Bond					0.00000	100.82453				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.51847				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.98015				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.41909				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.84218				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.89638				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG004 On 27/09/2023 Spot Bond					0.00000	100.44239				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG005 On 15/03/2024 Spot Bond					0.00000	100.58914				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG006 On 18/06/2022 Spot Bond					0.00000	100.59498				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG007 On 18/06/2024 Spot Bond					0.00000	100.82249				0.00	0	
Total SPG007 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 SPG007									0.00	0	
SPG00: On 15/10/2022 Spot Bond					0.00000	100.23924			0.00	0	
Total SPG008 SPOT									0.00	0	
Total For SPG008									0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.20920			0.00	0	
Total SPG009 SPOT									0.00	0	
Total For SPG009									0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	100.85385			0.00	0	
Total SPG010 SPOT									0.00	0	
Total For SPG010									0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.70043			0.00	0	
Total SPGC02 SPOT									0.00	0	
Total For SPGC02									0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.69969			0.00	0	
Total SSA07 SPOT									0.00	0	
Total For SSA07									0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.49000	3.49000	3.49000	144.25036			0.00	0	
Total SSN011 SPOT									0.00	0	
Total For SSN011									0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.16500	118.89794	7.16500	118.82898			0.00	0	
Total SSN017 SPOT									0.00	0	
Total For SSN017									0.00	0	
SSN02 On 28/02/2031 Spot Bond			8.98000	88.30431	8.98000	88.24110			0.00	0	
Total SSN021 SPOT									0.00	0	
Total For SSN021									0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.68743			0.00	0	
Total SSN029 SPOT									0.00	0	
Total For SSN029									0.00	0	
SSN03 On 01/06/2021 Spot Bond					0.00000	100.90397			0.00	0	
Total SSN037 SPOT									0.00	0	
Total For SSN037									0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.15130			0.00	0	
Total SSN040 SPOT									0.00	0	
Total For SSN040									0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.28500	108.24244	6.28500	108.18756			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN041 On 31/01/2038 Spot Bond			4.78000	108.45454	4.78000	108.37523				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043 On 09/02/2027 Spot Bond					0.00000	99.73347				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044 On 30/04/2027 Spot Bond					0.00000	99.88287				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	100.74973				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
SSN047 On 08/12/2023 Spot Bond			2.44000	2.44000	2.44000	313.59603				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	99.95791				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	99.85989				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN058 On 05/10/2022 Spot Bond					0.00000	100.22491				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/03/2028 Spot Bond			4.15000	4.15000	4.15000	189.17605				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN061 On 31/01/2025 Spot Bond			2.87500	2.87500	2.87500	147.45868				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	

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 31/01/2038 Spot Bond			4.98000	4.98000	4.98000	105.59661				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			3.92000	3.92000	3.92000	104.53213				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.11000	4.11000	4.11000	189.64725				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.81770				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.80181				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.76273				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.60928				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.59445				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.55110				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.15487				0.00	0	
Total SSN078 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 SSN078										0.00	0	
SSN07: On 31/07/2021 Spot Bond					0.00000	97.50200				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.83791				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.69634				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.17552				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.74500	4.74500	4.74500	215.48692				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.27127				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	102.44124				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.10603				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.68740				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.90403				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.72523				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.72500	91.83350	9.72500	91.76126				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 28/11/2021 Spot Bond					0.00000	100.69049				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10 On 21/12/2026 Spot Bond					0.00000	100.59083				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10 On 04/06/2021 Spot Bond					0.00000	100.63391				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN10 On 31/03/2028 Spot Bond			4.15500	91.62314	4.15500	189.11724				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			4.92500	88.27865	4.92500	211.73608				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10 On 04/02/2022 Spot Bond					0.00000	101.03895				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10 On 10/02/2023 Spot Bond					0.00000	101.00261				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN10 On 11/05/2021 Spot Bond					0.00000	100.90887				0.00	0	
Total SSN108 SPOT										0.00	0	
Total For SSN108										0.00	0	
SSN10 On 11/05/2021 Spot Bond					0.00000	100.90887				0.00	0	
Total SSN109 SPOT										0.00	0	
Total For SSN109										0.00	0	
SSN11 On 17/05/2021 Spot Bond					0.00000	100.81658				0.00	0	
Total SSN110 SPOT										0.00	0	
Total For SSN110										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	100.89833				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN112 On 14/07/2021 Spot Bond					0.00000	100.11807				0.00	0	
Total SSN112 SPOT										0.00	0	
Total For SSN112										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.76000	105.20265	7.76000	105.13702				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.89451				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.00500	106.80410	4.00500	106.76901				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.70230				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.76355				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.73080				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.41355				0.00	0	1,130,000,00
Total T17A11 SPOT										0.00	0	1,130,000,00
Total For T17A11										0.00	0	1,130,000,00
T17A21 On 21/02/2026 Spot Bond					0.00000	100.43227				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.78218	7.21000	100.71082				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	99.94864				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	101.12170				0.00	0	
Total TFS145 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 TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.60426				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	99.91265				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.23539				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.12722				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.78357				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.34730				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.52163				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.31488				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.96199				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.97519				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.28142				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.27166				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.64643				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	99.91279				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.10386				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	100.91742				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.00500	107.74024	4.00500	107.70483				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	101.28210				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A8 On 21/11/2021 Spot Bond			4.00500	107.00160	4.00500	106.96645				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B1 On 21/11/2021 Spot Bond					0.00000	101.01721				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B2 On 21/11/2021 Spot Bond					0.00000	101.08222				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	100.94851				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14C On 21/11/2021 Spot Bond					0.00000	101.38361				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.40825				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.04664				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.58879				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	102.28321				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	102.07208				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.86768				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	104.13497				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.76762				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.83891				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.80289				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.91421				0.00	0	
Total TH15B1 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 TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.20210				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.26308				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.99112				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.41845				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.95185				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.56679				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.75174				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.30011				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.81434				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.72521				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	101.48087	8.49000	101.41097				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.85200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A4 On 21/08/2024 Spot Bond					0.00000	100.85364				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A5 On 21/08/2022 Spot Bond					0.00000	100.81271				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A7 On 21/08/2024 Spot Bond					0.00000	100.84873				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.76000	101.00901	5.76000	100.96149				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	100.88474				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.94366				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.94693				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.93548				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	101.01401				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	100.99274				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16C3 On 21/08/2024 Spot Bond					0.00000	101.28701				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16D On 21/08/2024 Spot Bond					0.00000	101.42582				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.34418				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.46917				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.49869				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.64955				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.36511				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.51427				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.02500	105.14133	6.02500	105.09046				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.08500	108.66951	7.08500	108.60785				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.68918				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.33750				0.00	40,000,000	110,000,000
Total TL27 SPOT										0.00	40,000,000	110,000,000
Total For TL27										0.00	40,000,000	110,000,000
TL28 On 24/04/2025 Spot Bond			7.64000	105.60538	7.64000	105.54038				0.00	0	
Total TL28 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 TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.62634			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.51104			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.86643			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.06626			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.86500	108.69751	6.86500	114.02365		362,934,701,000.00	52,867,400	1,348,033,700	
Total TN23 SPOT								362,934,701,000.00	52,867,400	1,348,033,700	
Total For TN23								362,934,701,000.00	52,867,400	1,348,033,700	
TN23/R On 06/11/2023 Spot Bond			100.00000	22.04704	100.00000	27.14439		0.00	0		
Total TN23/R2023 SPOT								0.00	0		
Total For TN23/R2023								0.00	0		
TN25 On 19/08/2025 Spot Bond			8.19000	106.39482	8.19000	106.32407		150,548,580,000.00	18,382,000	9,161,191,000	
Total TN25 SPOT								150,548,580,000.00	18,382,000	9,161,191,000	
Total For TN25								150,548,580,000.00	18,382,000	9,161,191,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	13.74293	100.00000	13.65088		0.00	0		
Total TN25/R186 SPOT								0.00	0		
Total For TN25/R186								0.00	0		
TN27 On 14/11/2027 Spot Bond			8.96000	103.70619	8.96000	103.63088		302,530,816,000.00	33,764,600	10,871,882,300	
Total TN27 SPOT								302,530,816,000.00	33,764,600	10,871,882,300	
Total For TN27								302,530,816,000.00	33,764,600	10,871,882,300	
TN27/R On 14/11/2027 Spot Bond			100.00000	13.27200	100.00000	13.18310		0.00	0		
Total TN27/R186 SPOT								0.00	0		
Total For TN27/R186								0.00	0		
TN30 On 09/10/2030 Spot Bond			10.67000	99.47938	10.67000	99.39466		0.00	0	1,200,000,000	
Total TN30 SPOT								0.00	0	1,200,000,000	
Total For TN30								0.00	0	1,200,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	116.84236	8.00000	116.76726		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.12000	90.32818	12.12000	90.24111				0.00	0	1,996,737,90
Total TN40 SPOT										0.00	0	1,996,737,90
Total For TN40										0.00	0	1,996,737,90
TN40/R On 09/10/2040 Spot Bond			10.75000	100.48754	10.75000	100.40134				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	99.87877				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.99500	108.48851	5.99500	108.43542				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.97494				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.26333				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.23176				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.14293				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.15032				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.28500	108.16328	6.28500	108.10843				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.14293				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	

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					0.00000	100.15032				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	100.30021	8.62000	100.23085				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.29507				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.03581				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24 On 22/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	98.85157				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	98.29793				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	98.37538				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25 On 17/05/2021 Spot Bond					0.00000	99.74261				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP25 On 26/05/2021 Spot Bond					0.00000	99.64904				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP25 On 29/11/2021 Spot Bond					0.00000	97.50537				0.00	0	
Total TSP255 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TSP255										0.00	0	
TSP25€ On 14/02/2022 Spot Bond					0.00000	96.16758				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	95.63239				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25€ On 16/03/2022 Spot Bond					0.00000	95.49015				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.30499				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.69926				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	102.65839				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	99.94948				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC36 On 26/04/2021 Spot Bond					0.00000	100.96344				0.00	0	
Total TWC362 SPOT										0.00	0	
Total For TWC362										0.00	0	
TWC36 On 30/04/2021 Spot Bond					0.00000	100.93482				0.00	0	
Total TWC363 SPOT										0.00	0	
Total For TWC363										0.00	0	
TWC36 On 11/05/2021 Spot Bond					0.00000	100.81240				0.00	0	
Total TWC364 SPOT										0.00	0	
Total For TWC364										0.00	0	
TWC36 On 18/05/2021 Spot Bond					0.00000	100.73088				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	100.62321				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC366 SPOT										0.00	0	
Total For TWC366										0.00	0	
TWC36 On 10/06/2021 Spot Bond			4.04200	4.04200	4.04200	100.47618				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	100.40113				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	100.11142				0.00	0	
Total TWC369 SPOT										0.00	0	
Total For TWC369										0.00	0	
TWC37 On 15/07/2021 Spot Bond			4.07500	4.07500	4.07500	100.03349				0.00	0	
Total TWC370 SPOT										0.00	0	
Total For TWC370										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.34000	109.01965	9.34000	108.93855				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.45491				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.51016				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.53566				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.64617				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.19371				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	99.97698				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
VKE12 On 03/05/2021 Spot Bond					0.00000	99.87214			0.00	0	
Total VKE12 SPOT									0.00	0	
Total For VKE12									0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.77810			0.00	0	50,000,00
Total VKE13 SPOT									0.00	0	50,000,00
Total For VKE13									0.00	0	50,000,00
VKE14 On 27/08/2023 Spot Bond					0.00000	100.86062			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.93590			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.97243			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.51470			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	100.34205			0.00	500,000,000	500,000,00
Total WHL03 SPOT									0.00	500,000,000	500,000,00
Total For WHL03									0.00	500,000,000	500,000,00
WSP5 On 28/05/2021 Spot Bond			4.71000	104.07026	4.71000	104.03015			0.00	0	
Total WSP5 SPOT									0.00	0	
Total For WSP5									0.00	0	
WSP5/R203 On 28/05/2021 Spot Bond			100.00000	96.07682	100.00000	95.35625			0.00	0	
Total WSP5/R203 SPOT									0.00	0	
Total For WSP5/R203									0.00	0	
Total for SPOT											
Total for SPOT :									84,600,050,466,086,500.00	645,545,931,400	507,166,250,25
Total Futures											
Total Options											
Grand Total:									84,600,150,687,780,700.00	645,546,961,117	507,167,820,70