



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/04/2021

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			11.63264	74.40994	11.59007	74.63171			0.00	0	
ES33	On	05/08/2021	Bond Future			11.89608	75.19982	11.84279	75.46878			0.00	0	35
ES33	On	04/11/2021	Bond Future			12.15246	72.29380	12.09744	72.56312			0.00	0	
ES33	On	03/02/2022	Bond Future			12.43568	73.11392	12.36694	73.43969			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	06/05/2021	Bond Future			12.09626	73.16826	12.05328	73.41894			0.00	0	
ES42	On	05/08/2021	Bond Future			12.34392	73.94488	12.29119	74.24238			0.00	0	4,71
ES42	On	04/11/2021	Bond Future			12.58721	70.54175	12.53248	70.84046			0.00	0	
ES42	On	03/02/2022	Bond Future			12.84642	71.34212	12.77926	71.69665			0.00	0	
Total ES42 Future												0.00	0	4,71
Total For ES42												0.00	0	4,71
I2025	On	06/05/2021	Bond Future			151.88188	151.88188	152.18337	152.18337			400,512,517.56	2,637	1,35
I2025	On	05/08/2021	Bond Future			151.96799	151.96799	152.36411	152.36411			0.00	0	4,35
I2025	On	04/11/2021	Bond Future			153.72516	153.72516	154.12123	154.12123			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			153.91570	153.91570	154.42807	154.42807			0.00	0	
Total I2025 Future												400,512,517.56	2,637	5,66
Total For I2025												400,512,517.56	2,637	5,66
I2029	On	06/05/2021	Bond Future			110.45887	110.45887	111.29405	111.29405			10,824,969.26	98	1,50
I2029	On	05/08/2021	Bond Future			111.63136	111.63136	112.54238	112.54238			10,828,241.92	97	2,88
I2029	On	04/11/2021	Bond Future			111.77462	111.77462	112.69290	112.69290			0.00	0	
I2029	On	03/02/2022	Bond Future			113.04244	113.04244	114.05308	114.05308			0.00	0	
Total I2029 Future												21,653,211.18	195	4,40
Total For I2029												21,653,211.18	195	4,40
I2033	On	06/05/2021	Bond Future			104.98754	104.98754	104.93666	104.93666			26,351,872.54	251	1,14
I2033	On	05/08/2021	Bond Future			106.10201	106.10201	106.11366	106.11366			0.00	0	9,62
I2033	On	04/11/2021	Bond Future			106.10720	106.10720	106.11586	106.11586			0.00	0	
I2033	On	03/02/2022	Bond Future			107.31072	107.31072	107.39655	107.39655			0.00	0	
Total I2033 Future												26,351,872.54	251	10,77
Total For I2033												26,351,872.54	251	10,77
I2038	On	06/05/2021	Bond Future			117.64728	117.64728	118.52293	118.52293			179,059,160.16	1,522	6,18
I2038	On	05/08/2021	Bond Future			117.17915	117.17915	118.13540	118.13540			178,229,487.15	1,521	7,62
I2038	On	04/11/2021	Bond Future			118.53435	118.53435	119.49800	119.49800			0.00	0	
I2038	On	03/02/2022	Bond Future			118.13166	118.13166	119.19294	119.19294			0.00	0	
Total I2038 Future												357,288,647.31	3,043	13,82
Total For I2038												357,288,647.31	3,043	13,82
I2046	On	06/05/2021	Bond Future			104.98079	104.98079	107.83519	107.83519			42,727,181.53	407	14,56
I2046	On	05/08/2021	Bond Future			106.09512	106.09512	109.04470	109.04470			42,225,857.76	398	13,52
I2046	On	04/11/2021	Bond Future			105.51926	105.51926	108.49951	108.49951			0.00	0	
I2046	On	03/02/2022	Bond Future			106.71617	106.71617	109.80930	109.80930			0.00	0	
Total I2046 Future												84,953,039.29	805	28,05
Total For I2046												84,953,039.29	805	28,05
I2050	On	06/05/2021	Bond Future			108.44884	108.44884	111.05876	111.05876			119,293,724.00	1,100	9,82
I2050	On	05/08/2021	Bond Future			107.67784	107.67784	110.38187	110.38187			0.00	0	10,22
I2050	On	04/11/2021	Bond Future			108.92318	108.92318	111.65472	111.65472			0.00	0	
I2050	On	03/02/2022	Bond Future			108.21636	108.21636	111.05990	111.05990			0.00	0	
Total I2050 Future												119,293,724.00	1,100	20,10
Total For I2050												119,293,724.00	1,100	20,10
R186	On	06/05/2021	Bond Future			7.29731	118.58693	7.25713	118.78578		7.91	3,176,350,920.05	26,785	43,92
R186	On	05/08/2021	Bond Future			7.48989	114.53579	7.43238	114.80648		7.61	3,874,402,168.33	33,827	88,98
R186	On	04/11/2021	Bond Future			7.66633	115.83352	7.60605	116.10333		6.93	0.00	0	
R186	On	03/02/2022	Bond Future			7.87426	111.83868	7.79031	112.19492		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												7,050,753,088.38	60,612	132,91
R186	On	06/05/2021	Bond Future	10.77	Call			15,858.19000	15.85819	15,659,340	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			15,899.22000	15.89922	15,700,370	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			15,817.14000	15.81714	15,618,290	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			114.62000	0.11462	105,300	8.06	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.60	Call			1,797.60000	1.79760	1,589,430	8.06	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.30	Call			733.12000	0.73312	561,920	7.93	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			520.98000	0.52098	548,630	7.93	0.00	0	15,17
R186	On	05/08/2021	Bond Future	8.62	Call			5,743.20000	5.74320	5,497,370	8.18	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			314.31000	0.31431	339,170	8.18	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,781.57000	5.78157	5,535,310	8.18	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			308.38000	0.30838	332,810	8.18	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,704.88000	5.70488	5,459,480	8.18	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			320.33000	0.32033	345,620	8.18	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,613.78000	3.61378	3,428,950	7.18	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,470.36000	1.47036	1,555,340	7.18	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			3,643.26000	3.64326	3,457,730	7.19	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,456.10000	1.45610	1,540,380	7.19	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,672.85000	3.67285	3,486,620	7.20	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,441.96000	1.44196	1,525,540	7.20	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,644.13000	3.64413	3,864,280	6.07	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,507.88000	1.50788	1,370,770	6.08	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,617.43000	3.61743	3,836,560	6.08	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,474.67000	1.47467	1,339,580	6.07	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,671.33000	3.67133	3,892,480	6.07	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,491.03000	1.49103	1,354,940	6.07	0.00	0	
Total R186 Option												0.00	0	25,17
Total For R186												7,050,753,088.38	60,612	158,05
R197	On	06/05/2021	Bond Future			322.26363	322.26363	322.24924	322.24924			0.00	0	2,72
R197	On	05/08/2021	Bond Future			317.70476	317.70476	317.88084	317.88084			0.00	0	91
R197	On	04/11/2021	Bond Future			321.37832	321.37832	321.54684	321.54684			0.00	0	
R197	On	03/02/2022	Bond Future			316.94730	316.94730	317.34869	317.34869			0.00	0	
Total R197 Future												0.00	0	3,71
Total For R197												0.00	0	3,71
R202	On	06/05/2021	Bond Future			232.66153	232.66153	234.16574	234.16574			19,078,245.46	82	7,82
R202	On	05/08/2021	Bond Future			230.89292	230.89292	232.55207	232.55207			18,933,219.44	82	9,28

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			233.56238	233.56238	235.23395	235.23395			0.00	0	
R202	On	03/02/2022	Bond Future			231.92167	231.92167	233.78168	233.78168			0.00	0	
Total R202 Future												38,011,464.90	164	17,1'
Total For R202												38,011,464.90	164	17,1'
R2023	On	06/05/2021	Bond Future			4.67927	106.76017	4.66918	106.77805		1.36	213,520,340.00	2,000	27,3'
R2023	On	05/08/2021	Bond Future			4.76787	107.86652	4.71396	107.94883		1.31	290,160,938.80	2,690	15,2'
R2023	On	04/11/2021	Bond Future			4.80096	105.17989	4.73924	105.25934		1.28	0.00	0	
R2023	On	03/02/2022	Bond Future			4.89113	106.34801	4.73986	106.50540		1.18	0.00	0	
Total R2023 Future												503,681,278.80	4,690	42,6'
R2023	On	06/05/2021	Bond Future	7.57	Call			4,980.52000	4.98052	4,962,640	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			4,997.15000	4.99715	4,979,270	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			4,963.89000	4.96389	4,946,010	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			50.05000	0.05005	59,510	1.40	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			928.06000	0.92806	855,760	1.39	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			53.04000	0.05304	63,050	1.39	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			941.65000	0.94165	869,070	1.40	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			51.52000	0.05152	61,250	1.40	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			955.28000	0.95528	882,430	1.40	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			508.94000	0.50894	460,760	1.25	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			276.49000	0.27649	307,760	1.25	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			492.03000	0.49203	444,660	1.25	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			285.26000	0.28526	317,340	1.25	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			500.45000	0.50045	452,680	1.25	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			280.84000	0.28084	312,520	1.25	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			282.50000	0.28250	344,230	1.16	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			632.72000	0.63272	536,500	1.16	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			279.31000	0.27931	340,480	1.16	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			618.76000	0.61876	523,660	1.16	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			286.08000	0.28608	348,370	1.16	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			625.54000	0.62554	529,880	1.16	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												503,681,278.80	4,690	42,6'
R2030	On	06/05/2021	Bond Future			9.21920	94.98737	9.16010	95.32085		13.73	1,466,889,954.91	15,443	62,1'
R2030	On	05/08/2021	Bond Future			9.43938	91.96679	9.36706	92.36079		13.25	1,443,234,835.47	15,693	97,3'
R2030	On	04/11/2021	Bond Future			9.63856	93.00965	9.56369	93.40447		12.24	0.00	0	
R2030	On	03/02/2022	Bond Future			9.86455	90.03873	9.77277	90.50604		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												2,910,124,790.38	31,136	159,53
R2030	On	06/05/2021	Bond Future	11.70	Call			13,035.04000	13.03504	12,701,560	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			397.09000	0.39709	238,160	13.70	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Put			1,595.17000	1.59517	1,769,720	13.70	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	8.36	Put			4,681.56000	4.68156	5,006,480	13.29	0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Call			11.28000	0.01128	2,720	13.29	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Put			1,982.87000	1.98287	2,195,560	13.65	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Call			265.49000	0.26549	144,700	13.65	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Call			319.19000	0.31919	181,830	13.67	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Put			1,805.32000	1.80532	2,001,440	13.67	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.00	Call			487.73000	0.48773	306,760	13.73	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Put			1,398.90000	1.39890	1,551,410	13.73	0.00	0	5,00
R2030	On	06/05/2021	Bond Future	9.25	Call			1,149.82000	1.14982	869,290	13.91	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put			643.16000	0.64316	696,110	13.91	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Call			1,511.73000	1.51173	1,203,770	14.02	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put			445.68000	0.44568	471,200	14.02	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Put			2,410.16000	2.41016	2,656,790	13.59	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			169.80000	0.16980	82,950	13.59	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			599.26000	0.59926	646,000	13.93	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			1,218.15000	1.21815	931,410	13.93	0.00	0	30
R2030	On	06/05/2021	Bond Future	10.95	Call			9,448.60000	9.44860	9,115,110	14.86	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			0.01000	0.00001	0,000	14.86	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.92	Call			4,202.39000	4.20239	3,862,140	14.75	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			29.87000	0.02987	23,100	14.75	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			1,051.98000	1.05198	781,360	13.89	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			714.00000	0.71400	776,860	13.89	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			7,056.09000	7.05609	7,389,320	13.11	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			0.28000	0.00028	0,030	13.11	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.74	Call			8,406.79000	8.40679	8,073,270	14.86	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			0.05000	0.00005	0,010	14.86	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call			4,823.70000	4.82370	4,485,780	14.86	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			13,081.48000	13.08148	12,748,000	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			12,988.56000	12.98856	12,655,080	14.86	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			14.58000	0.01458	10,140	14.86	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			900.13000	0.90013	988,780	13.84	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			842.99000	0.84299	598,160	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	Opt Intere
R2030	On	05/08/2021	Bond Future	10.15	Call			5,257.53000	5.25753	4,945,550	14.18	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put			1,105.39000	1.10539	1,187,410	14.18	0.00	0	4
R2030	On	05/08/2021	Bond Future	9.75	Call			3,780.14000	3.78014	3,508,510	13.68	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put			1,718.39000	1.71839	1,840,760	13.68	0.00	0	4
R2030	On	05/08/2021	Bond Future	10.30	Call			5,843.73000	5.84373	5,519,340	14.32	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Put			4,525.43000	4.52543	4,777,580	12.97	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			1,245.15000	1.24515	1,103,300	12.97	0.00	0	2
R2030	On	05/08/2021	Bond Future	7.70	Put			9,905.68000	9.90568	10,265,800	12.68	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call			189.93000	0.18993	156,050	12.68	0.00	0	2
R2030	On	05/08/2021	Bond Future	8.95	Put			3,888.02000	3.88802	4,116,610	13.08	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			1,336.41000	1.33641	1,187,700	13.00	0.00	0	4
R2030	On	05/08/2021	Bond Future	9.45	Put			2,368.11000	2.36811	2,527,740	13.39	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			2,819.78000	2.81978	2,585,410	13.39	0.00	0	6
R2030	On	05/08/2021	Bond Future	12.10	Call			13,527.74000	13.52774	13,137,590	14.32	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			42.10000	0.04210	45,950	14.32	0.00	0	6
R2030	On	05/08/2021	Bond Future	10.42	Call			6,311.09000	6.31109	5,977,440	14.32	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put			923.92000	0.92392	993,530	14.32	0.00	0	2
R2030	On	05/08/2021	Bond Future	10.42	Put			783.39000	0.78339	843,740	14.32	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			6,350.61000	6.35061	6,016,220	14.32	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			772.50000	0.77250	832,110	14.32	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			6,271.66000	6.27166	5,938,740	14.32	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put			794.41000	0.79441	855,490	14.32	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			1,572.86000	1.57286	1,407,450	13.08	0.00	0	6
R2030	On	05/08/2021	Bond Future	8.50	Put			5,709.58000	5.70958	5,998,270	12.80	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call			811.95000	0.81195	706,640	12.80	0.00	0	5,0
R2030	On	05/08/2021	Bond Future	9.50	Call			2,967.73000	2.96773	2,726,820	13.42	0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put			2,245.15000	2.24515	2,398,240	13.42	0.00	0	5,0
R2030	On	05/08/2021	Bond Future	8.83	Put			4,331.52000	4.33152	4,576,810	13.00	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			4,304.91000	4.30491	4,054,200	12.53	0.00	0	1,1
R2030	On	04/11/2021	Bond Future	8.27	Put			8,047.95000	8.04795	8,354,300	11.69	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			865.27000	0.86527	776,800	11.69	0.00	0	3
R2030	On	04/11/2021	Bond Future	8.77	Put			5,876.54000	5.87654	6,136,390	11.83	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,552.70000	1.55270	1,417,730	11.83	0.00	0	3
R2030	On	04/11/2021	Bond Future	11.44	Call			9,854.68000	9.85468	9,501,790	13.19	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			590.98000	0.59098	632,910	13.19	0.00	0	3
R2030	On	04/11/2021	Bond Future	10.60	Call			6,719.66000	6.71966	6,413,420	13.19	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			1,445.04000	1.44504	1,533,620	13.19	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			6,754.57000	6.75457	6,447,640	13.19	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			1,430.99000	1.43099	1,518,880	13.19	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			6,684.81000	6.68481	6,379,270	13.19	0.00	0	

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	9.20	Put		4,363.68000	4.36368	4,578,380	12.08	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call		2,414.17000	2.41417	2,234,050	12.08	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	11.26	Call		9,154.46000	9.15446	8,809,620	13.19	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put		724.97000	0.72497	774,950	13.19	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	9.90	Put		2,548.54000	2.54854	2,692,650	12.53	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		1,459.18000	1.45918	1,548,460	13.19	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Call		2,528.51000	2.52851	2,325,040	10.93	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call		2,732.38000	2.73238	2,518,740	10.99	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call		1,557.80000	1.55780	1,410,400	10.61	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.39	Put		8,393.86000	8.39386	8,758,130	10.55	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Call		962.04000	0.96204	859,000	10.55	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call		3,576.54000	3.57654	3,325,270	11.20	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put		3,539.62000	3.53962	3,755,660	11.20	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Put		4,453.08000	4.45308	4,706,750	10.99	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put		4,721.78000	4.72178	4,985,620	10.93	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.45	Call		2,755.78000	2.75578	2,541,010	11.00	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		4,424.16000	4.42416	4,676,700	11.00	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		2,709.41000	2.70941	2,496,890	10.99	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		4,482.46000	4.48246	4,737,250	10.99	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Call		6,942.69000	6.94269	6,592,510	12.03	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put		1,648.32000	1.64832	1,765,450	12.03	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put		4,003.53000	4.00353	4,239,290	11.09	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call		3,115.35000	3.11535	2,883,800	11.09	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put		6,433.61000	6.43361	6,753,520	10.61	0.00	0	
Total R2030 Option											0.00	0	34,34
Total For R2030											2,910,124,790.38	31,136	193,88
R2032	On	06/05/2021	Bond Future			10.01403	89.37038	9.97009	89.63542	16.49	2,171,700,234.00	24,300	71,60
R2032	On	05/08/2021	Bond Future			10.23404	90.29652	10.17902	90.61824	15.32	271,160,449.56	3,003	131,90
R2032	On	04/11/2021	Bond Future			10.44437	87.17373	10.38755	87.49608	14.94	0.00	0	2
R2032	On	03/02/2022	Bond Future			10.67537	88.14199	10.60438	88.53231	13.09	0.00	0	
Total R2032 Future											2,442,860,683.56	27,303	203,66
R2032	On	06/05/2021	Bond Future	12.11	Call		11,745.79000	11.74579	11,480,750	17.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put		0.00000	0.00000	0,000	17.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call		11,795.49000	11.79549	11,530,450	17.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put		0.00000	0.00000	0,000	17.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call		11,696.03000	11.69603	11,430,990	17.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put		0.00000	0.00000	0,000	17.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call		13,986.79000	13.98679	13,721,750	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	70

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	06/05/2021	Bond Future	10.33	Put			263.68000	0.26368	242,590	16.85	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			2,403.36000	2.40336	2,117,230	16.85	0.00	0	7
R2032	On	05/08/2021	Bond Future	11.36	Put			825.36000	0.82536	864,500	16.64	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			7,434.60000	7.43460	7,151,530	16.64	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			814.49000	0.81449	853,140	16.64	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			7,351.03000	7.35103	7,068,940	16.64	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			836.35000	0.83635	875,980	16.64	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			7,392.78000	7.39278	7,110,200	16.64	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,387.08000	1.38708	1,288,140	14.20	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call			8,407.59000	8.40759	8,141,180	16.13	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			8,445.37000	8.44537	8,178,520	16.13	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			1,358.91000	1.35891	1,414,850	16.13	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			1,346.04000	1.34604	1,401,540	16.13	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			8,369.86000	8.36986	8,103,910	16.13	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			1,371.87000	1.37187	1,428,270	16.13	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			7,694.08000	7.69408	7,917,490	14.20	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			5,612.87000	5.61287	5,794,860	14.61	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			2,361.96000	2.36196	2,221,600	14.61	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			12,834.81000	12.83481	12,532,300	16.13	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			424.33000	0.42433	444,170	16.13	0.00	0	70
R2032	On	03/02/2022	Bond Future	11.13	Call			0.00000	0.00000	5,480,460	13.63	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put			0.00000	0.00000	3,036,880	13.63	1,275,489.60	420	2
R2032	On	03/02/2022	Bond Future	10.95	Call			5,140.78000	5.14078	4,896,960	13.44	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Put			9,719.80000	9.71980	10,019,950	12.37	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			1,104.82000	1.10482	1,014,650	12.37	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.81	Call			2,147.53000	2.14753	2,002,630	12.60	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			4,817.87000	4.81787	5,014,620	12.99	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			7,621.90000	7.62190	7,887,840	12.43	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call			1,712.53000	1.71253	1,588,150	12.43	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.66	Call			4,250.31000	4.25031	4,029,980	13.20	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			3,944.29000	3.94429	4,114,280	13.20	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.44	Call			3,636.59000	3.63659	3,435,110	13.05	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			3,262.89000	3.26289	3,409,390	13.44	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.14	Call			2,876.74000	2.87674	2,701,940	12.84	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			5,490.27000	5.49027	5,705,790	12.84	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.45	Call			3,663.53000	3.66353	3,461,170	13.06	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put			4,520.69000	4.52069	4,708,650	13.06	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call			3,609.76000	3.60976	3,409,150	13.04	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			6,683.68000	6.68368	6,929,100	12.60	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put			10,936.28000	10.93628	11,251,910	12.37	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	8.91	Call		864.70000	0.86470	790,010	12.37	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.62	Call		0.00000	0.00000	1,655,910	12.46	695,482.20	420	2
R2032	On	03/02/2022	Bond Future	10.35	Call		3,399.31000	3.39931	3,205,740	12.99	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		4,578.81000	4.57881	4,768,520	13.04	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		4,549.67000	4.54967	4,738,510	13.05	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		3,583.33000	3.58333	3,383,590	13.04	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		4,608.40000	4.60840	4,798,980	13.04	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Call		0.00000	0.00000	3,672,640	13.11	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		0.00000	0.00000	4,474,500	13.11	939,645.00	210	2
R2032	On	03/02/2022	Bond Future	9.62	Put		0.00000	0.00000	7,714,790	12.46	0.00	0	
Total R2032 Option											2,910,616.80	1,050	6,28
Total For R2032											2,445,771,300.36	28,353	209,94
R2035	On	06/05/2021	Bond Future			10.73455	88.47603	10.69589	88.72481	18.40	2,055,209,700.87	23,229	68,9
R2035	On	05/08/2021	Bond Future			10.96097	89.39288	10.91214	89.69762	17.13	77,324,841.20	865	83,3
R2035	On	04/11/2021	Bond Future			11.17806	85.93000	11.12778	86.23477	16.91	0.00	0	
R2035	On	03/02/2022	Bond Future			11.41882	86.88446	11.35559	87.25595	14.78	0.00	0	
Total R2035 Future											2,132,534,542.07	24,094	152,25
R2035	On	06/05/2021	Bond Future	12.36	Call		9,831.05000	9.83105	9,582,160	20.17	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		0.15000	0.00015	0,040	20.17	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put		333.96000	0.33396	300,290	19.25	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.55	Call		678.30000	0.67830	487,720	18.46	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put		1,626.54000	1.62654	1,684,740	18.46	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put		4,374.29000	4.37429	4,588,600	17.77	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call		378.30000	0.37830	242,280	18.28	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.15	Put		226.85000	0.22685	194,020	19.46	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call		3,084.82000	3.08482	2,803,210	19.46	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call		12,718.49000	12.71849	12,469,710	20.17	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		0.17000	0.00017	0,040	20.17	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Call		2,574.49000	2.57449	2,292,040	19.25	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		1,501.56000	1.50156	1,240,240	18.81	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.55	Call		5,300.65000	5.30065	5,038,650	20.17	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		37.86000	0.03786	24,640	20.17	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.77	Call		11,999.10000	11.99910	11,750,320	20.17	0.00	0	
R2035	On	06/05/2021	Bond Future	10.05	Call		60.09000	0.06009	25,620	17.77	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.40	Put		2,317.21000	2.31721	2,429,970	18.28	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		2.04000	0.00204	0,790	20.17	0.00	0	20
R2035	On	06/05/2021	Bond Future	11.32	Call		4,004.23000	4.00423	3,730,070	19.80	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		111.66000	0.11166	86,280	19.80	0.00	0	20
R2035	On	06/05/2021	Bond Future	10.24	Put		3,193.07000	3.19307	3,360,430	18.08	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	06/05/2021	Bond Future	12.91	Put		0.00000	0.00000	0,000	20.17	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.81	Put		770.22000	0.77022	757,680	18.81	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call		9,885.04000	9.88504	9,636,150	20.17	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		0.14000	0.00014	0,030	20.17	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		9,777.02000	9.77702	9,528,110	20.17	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		179.52000	0.17952	98,100	18.08	0.00	0	20
R2035	On	06/05/2021	Bond Future	12.77	Put		0.00000	0.00000	0,000	20.17	0.00	0	1,600
R2035	On	06/05/2021	Bond Future	12.02	Call		7,962.91000	7.96291	7,712,880	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		48,509.65000	48.50965	48,814,390	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		48,393.07000	48.39307	48,697,810	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		2,121.66000	2.12166	2,199,110	18.01	0.00	0	100
R2035	On	05/08/2021	Bond Future	10.77	Call		2,815.25000	2.81525	2,641,220	17.15	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		3,711.39000	3.71139	3,842,100	17.15	0.00	0	100
R2035	On	05/08/2021	Bond Future	10.02	Put		6,909.09000	6.90909	7,118,800	16.23	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		48,626.36000	48.62636	48,931,100	15.83	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		1,052.57000	1.05257	957,540	16.23	0.00	0	100
R2035	On	05/08/2021	Bond Future	11.37	Call		4,918.18000	4.91818	4,690,890	18.01	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call		1,660.44000	1.66044	1,558,340	15.96	0.00	0	300
R2035	On	04/11/2021	Bond Future	10.12	Put		8,140.02000	8.14002	8,341,910	15.97	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,679.66000	1.67966	1,576,780	15.97	0.00	0	400
R2035	On	04/11/2021	Bond Future	10.62	Put		5,974.69000	5.97469	6,137,110	16.55	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		2,805.24000	2.80524	2,662,890	16.55	0.00	0	400
R2035	On	04/11/2021	Bond Future	13.82	Call		14,704.37000	14.70437	14,414,590	18.31	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		414.07000	0.41407	429,060	18.31	0.00	0	400
R2035	On	04/11/2021	Bond Future	11.75	Call		6,435.95000	6.43595	6,216,140	17.88	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put		2,774.36000	2.77436	2,859,320	17.88	0.00	0	700
R2035	On	04/11/2021	Bond Future	11.08	Call		4,099.03000	4.09903	3,922,160	16.99	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		4,390.13000	4.39013	4,518,030	16.99	0.00	0	700
R2035	On	04/11/2021	Bond Future	10.23	Put		7,621.47000	7.62147	7,814,680	16.11	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		1,900.12000	1.90012	1,788,560	16.11	0.00	0	700
R2035	On	04/11/2021	Bond Future	12.52	Call		9,380.70000	9.38070	9,125,000	18.31	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		1,501.83000	1.50183	1,550,900	18.31	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		9,419.88000	9.41988	9,163,790	18.31	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		1,488.40000	1.48840	1,537,080	18.31	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		9,341.57000	9.34157	9,086,260	18.31	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Call		4,475.86000	4.47586	4,290,560	17.10	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put		4,038.61000	4.03861	4,158,080	17.10	0.00	0	300

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	04/11/2021	Bond Future	10.60	Call		2,754.37000	2.75437	2,613,570	16.52	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put		6,052.15000	6.05215	6,216,120	16.52	0.00	0	35
R2035	On	04/11/2021	Bond Future	10.11	Put		8,188.41000	8.18841	8,391,080	15.96	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		1,515.37000	1.51537	1,564,830	18.31	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put		9,496.86000	9.49686	9,761,610	14.00	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Put		11,719.16000	11.71916	12,011,210	14.00	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call		0.00000	0.00000	1,729,160	14.01	691,664.00	400	20
R2035	On	03/02/2022	Bond Future	11.73	Call		5,760.97000	5.76097	5,524,160	15.20	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put		3,595.91000	3.59591	3,730,590	15.20	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.03	Call		3,619.32000	3.61932	3,436,270	14.62	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put		5,570.92000	5.57092	5,759,360	14.62	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.22	Call		4,150.14000	4.15014	3,951,720	14.76	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call		1,594.33000	1.59433	1,487,590	14.00	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.39	Call		4,656.49000	4.65649	4,444,760	14.89	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		4,454.03000	4.45403	4,613,790	14.89	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call		2,662.58000	2.66258	2,511,250	14.32	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put		6,976.46000	6.97646	7,196,620	14.32	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.22	Put		4,954.93000	4.95493	5,128,000	14.76	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		1,073.86000	1.07386	994,420	14.00	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call		4,179.30000	4.17930	3,980,090	14.77	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		4,924.35000	4.92435	5,096,630	14.77	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		4,208.25000	4.20825	4,008,240	14.77	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		4,893.63000	4.89363	5,065,110	14.77	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Call		0.00000	0.00000	6,041,710	15.38	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put		0.00000	0.00000	3,403,740	15.38	1,361,496.00	400	20
R2035	On	03/02/2022	Bond Future	11.28	Call		0.00000	0.00000	4,122,450	14.80	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put		0.00000	0.00000	4,941,220	14.80	988,244.00	200	20
R2035	On	03/02/2022	Bond Future	10.26	Put		0.00000	0.00000	8,937,890	14.01	0.00	0	
Total R2035 Option											3,041,404.00	1,000	17,30
Total For R2035											2,135,575,946.07	25,094	169,55
R2037	On	06/05/2021	Bond Future			10.94475	84.16475	10.89616	84.47630	19.66	102,428,500.75	1,217	56,50
R2037	On	05/08/2021	Bond Future			11.17177	80.78171	11.11301	81.14703	19.26	98,957,594.75	1,225	112,60
R2037	On	04/11/2021	Bond Future			11.37841	81.69812	11.31787	82.06421	18.07	0.00	0	
R2037	On	03/02/2022	Bond Future			11.60749	78.35136	11.53421	78.78141	16.63	0.00	0	
Total R2037 Future											201,386,095.50	2,442	169,15
R2037	On	06/05/2021	Bond Future	12.43	Call		9,030.34000	9.03034	8,718,400	21.56	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		0.59000	0.00059	0,200	21.56	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		9,084.08000	9.08408	8,772,160	21.56	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		0.55000	0.00055	0,180	21.56	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	06/05/2021	Bond Future	12.42	Call		8,976.56000	8.97656	8,664,590	21.56	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		0.64000	0.00064	0,220	21.56	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		1,048.00000	1.04800	1,097,020	21.05	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		7,775.30000	7.77530	7,460,100	21.05	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		1,073.43000	1.07343	1,123,550	21.05	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		7,817.17000	7.81717	7,501,420	21.05	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		1,060.65000	1.06065	1,110,220	21.05	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		7,859.10000	7.85910	7,542,800	21.05	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		9,763.53000	9.76353	9,456,400	19.56	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		1,434.39000	1.43439	1,493,350	19.56	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Put		3,821.95000	3.82195	3,961,460	18.32	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		4,856.22000	4.85622	4,629,640	18.32	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.82	Call		9,802.15000	9.80215	9,494,570	19.56	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		1,421.77000	1.42177	1,480,280	19.56	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		9,840.81000	9.84081	9,532,780	19.56	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		1,409.24000	1.40924	1,467,300	19.56	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		7,851.72000	7.85172	7,570,510	19.56	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		2,213.29000	2.21329	2,298,170	19.56	0.00	0	60
R2037	On	03/02/2022	Bond Future	11.47	Put		4,794.71000	4.79471	4,989,860	16.61	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		4,356.08000	4.35608	4,122,980	16.59	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		4,854.69000	4.85469	5,051,640	16.59	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		4,385.33000	4.38533	4,151,330	16.60	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		4,824.48000	4.82448	5,020,530	16.60	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		4,414.95000	4.41495	4,180,050	16.61	0.00	0	
Total R2037 Option											0.00	0	1,200
Total For R2037											201,386,095.50	2,442	170,350
R2040	On	06/05/2021	Bond Future			11.09442	86.07796	11.04572	86.40967	20.06	19,711,852.84	229	42,000
R2040	On	05/08/2021	Bond Future			11.31764	82.46443	11.25904	82.85123	19.72	18,884,354.47	229	64,300
R2040	On	04/11/2021	Bond Future			11.52069	83.40004	11.46028	83.78770	18.64	0.00	0	
R2040	On	03/02/2022	Bond Future			11.74552	79.82189	11.67270	80.27514	17.14	0.00	0	
Total R2040 Future											38,596,207.31	458	106,300
R2040	On	06/05/2021	Bond Future	12.43	Call		8,667.78000	8.66778	8,335,040	22.16	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		1.74000	0.00174	0,710	22.16	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		8,724.90000	8.72490	8,392,220	22.16	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put		169.74000	0.16974	146,140	21.16	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		3,697.15000	3.69715	3,341,840	21.16	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		13,798.60000	13.79860	13,466,890	22.16	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		1.62000	0.00162	0,650	22.16	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		8,610.60000	8.61060	8,277,800	22.16	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	06/05/2021	Bond Future	13.38	Put		0.00000	0.00000	0,000	22.16	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.42	Put		1.86000	0.00186	0,770	22.16	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		2,039.90000	2.03990	2,181,230	19.81	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		545.03000	0.54503	354,650	19.81	0.00	0	30
R2040	On	05/08/2021	Bond Future	12.48	Put		1,024.88000	1.02488	1,073,470	21.69	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		8,563.23000	8.56323	8,224,460	21.69	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		1,012.48000	1.01248	1,060,510	21.69	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		8,474.57000	8.47457	8,136,910	21.69	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		2,681.20000	2.68120	2,802,420	20.65	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		4,573.50000	4.57350	4,307,920	20.65	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		19,008.00000	19.00800	18,622,560	21.69	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		1,037.41000	1.03741	1,086,550	21.69	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		32.20000	0.03220	33,560	21.69	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.48	Call		8,518.87000	8.51887	8,180,660	21.69	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put		4,215.00000	4.21500	4,395,010	19.79	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		2,811.28000	2.81128	2,604,490	19.79	0.00	0	90
R2040	On	04/11/2021	Bond Future	12.90	Put		1,585.35000	1.58535	1,650,180	20.23	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		10,113.11000	10.11311	9,789,810	20.23	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		1,571.58000	1.57158	1,635,940	20.23	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		10,032.99000	10.03299	9,710,650	20.23	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		1,599.21000	1.59921	1,664,530	20.23	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		10,073.04000	10.07304	9,750,210	20.23	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		4,579.27000	4.57927	4,333,870	17.21	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		5,162.25000	5.16225	5,370,100	17.21	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		4,610.37000	4.61037	4,364,010	17.22	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		5,130.14000	5.13014	5,337,030	17.22	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		4,548.54000	4.54854	4,304,100	17.20	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		5,194.81000	5.19481	5,403,620	17.20	0.00	0	
Total R2040 Option											0.00	0	3,60
Total For R2040											38,596,207.31	458	109,90
R2044	On	06/05/2021	Bond Future			11.13863	82.76959	11.09469	83.07143	21.04	1,572,622,210.00	19,000	44,70
R2044	On	05/08/2021	Bond Future			11.35264	79.24699	11.29935	79.60162	20.68	1,505,692,810.00	19,000	48,30
R2044	On	04/11/2021	Bond Future			11.54708	80.14603	11.49215	80.50135	19.56	0.00	0	
R2044	On	03/02/2022	Bond Future			11.76208	76.65694	11.69543	77.07499	17.97	0.00	0	
Total R2044 Future											3,078,315,020.00	38,000	93,00
R2044	On	06/05/2021	Bond Future	12.44	Call		8,441.09000	8.44109	8,137,820	23.26	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		2.45000	0.00245	1,020	23.26	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		8,497.90000	8.49790	8,194,710	23.26	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Put		3,050.00000	3.05000	3,241,960	20.54	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	06/05/2021	Bond Future	10.70	Call		250.86000	0.25086	140,980	20.54	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call		2,483.89000	2.48389	2,156,580	21.78	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put		425.48000	0.42548	400,010	21.78	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call		4,649.78000	4.64978	4,326,710	22.74	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Call		1,180.99000	1.18099	910,750	21.20	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put		1,144.41000	1.14441	1,176,010	21.20	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.50	Call		8,780.94000	8.78094	8,478,100	23.26	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		1.63000	0.00163	0,630	23.26	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call		5,296.47000	5.29647	4,978,550	23.01	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		2.61000	0.00261	1,100	23.26	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		2.29000	0.00229	0,940	23.26	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		8,384.20000	8.38420	8,080,850	23.26	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		54.49000	0.05449	38,410	23.01	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put		508.73000	0.50873	487,620	21.67	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		2,236.18000	2.23618	1,913,230	21.67	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Put		89.02000	0.08902	67,790	22.74	0.00	0	3,10
R2044	On	05/08/2021	Bond Future	12.60	Call		8,885.81000	8.88581	8,569,660	22.76	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		944.65000	0.94465	983,130	22.76	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		8,930.05000	8.93005	8,613,440	22.76	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		933.20000	0.93320	971,220	22.76	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		8,841.62000	8.84162	8,525,920	22.76	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		956.23000	0.95623	995,160	22.76	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		1,668.30000	1.66830	1,727,860	21.23	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		9,959.44000	9.95944	9,663,240	21.23	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		1,654.11000	1.65411	1,713,230	21.23	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		9,998.83000	9.99883	9,702,190	21.23	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		1,640.02000	1.64002	1,698,700	21.23	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		9,920.08000	9.92008	9,624,320	21.23	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		4,637.65000	4.63765	4,408,320	18.07	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		5,179.19000	5.17919	5,367,910	18.07	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		4,575.46000	4.57546	4,347,900	18.05	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		5,244.71000	5.24471	5,435,200	18.05	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		4,606.51000	4.60651	4,378,060	18.06	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		5,211.86000	5.21186	5,401,460	18.06	0.00	0	
Total R2044 Option											0.00	0	18,60
Total For R2044											3,078,315,020.00	38,000	111,63
R2048	On	06/05/2021	Bond Future			11.04723	82.05406	11.00279	82.36918	21.41	2,928,509,401.40	35,690	89,25
R2048	On	05/08/2021	Bond Future			11.24651	82.90442	11.19299	83.27231	19.96	3,290,476,429.80	39,690	168,25
R2048	On	04/11/2021	Bond Future			11.43669	79.43111	11.38144	79.79990	19.94	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	03/02/2022	Bond Future			11.64622	80.31339	11.57949	80.74495		17.33	0.00	0	
Total R2048 Future												6,218,985,831.20	75,380	257,46
R2048	On	06/05/2021	Bond Future	12.35	Call			8,666.41000	8.66641	8,350,050	23.72	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put			2.10000	0.00210	0,860	23.72	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call			8,724.27000	8.72427	8,407,980	23.72	0.00	0	
R2048	On	06/05/2021	Bond Future	10.90	Put			1,588.12000	1.58812	1,664,760	21.66	0.00	0	
R2048	On	06/05/2021	Bond Future	10.90	Call			850.83000	0.85083	612,350	21.66	0.00	0	1,00
R2048	On	06/05/2021	Bond Future	11.40	Put			308.91000	0.30891	279,680	22.81	0.00	0	
R2048	On	06/05/2021	Bond Future	11.40	Call			3,050.12000	3.05012	2,705,770	22.81	0.00	0	1,00
R2048	On	06/05/2021	Bond Future	10.20	Put			6,106.56000	6.10656	6,409,320	20.32	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put			1.96000	0.00196	0,790	23.72	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call			8,608.47000	8.60847	8,292,030	23.72	0.00	0	
R2048	On	06/05/2021	Bond Future	10.20	Call			17.52000	0.01752	5,160	20.32	0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Put			2,054.42000	2.05442	2,174,450	21.49	0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Call			588.40000	0.58840	393,310	21.49	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put			2.25000	0.00225	0,930	23.72	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put			9,636.07000	9.63607	9,934,010	18.02	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call			582.68000	0.58268	512,730	18.02	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put			7,678.99000	7.67899	7,939,510	18.71	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call			1,065.82000	1.06582	958,450	18.71	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.90	Put			4,635.28000	4.63528	4,815,600	19.82	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call			2,566.52000	2.56652	2,378,950	19.82	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.60	Put			6,019.38000	6.01938	6,239,480	19.32	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call			1,732.19000	1.73219	1,584,400	19.32	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call			9,161.06000	9.16106	8,832,270	22.01	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put			917.55000	0.91755	956,650	22.01	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call			9,206.44000	9.20644	8,877,180	22.01	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put			906.29000	0.90629	944,920	22.01	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put			3,510.19000	3.51019	3,653,540	20.24	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call			3,558.55000	3.55855	3,334,010	20.24	0.00	0	1,00
R2048	On	05/08/2021	Bond Future	10.50	Put			6,542.14000	6.54214	6,775,740	19.14	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Call			1,491.89000	1.49189	1,357,600	19.14	0.00	0	1,00
R2048	On	05/08/2021	Bond Future	12.50	Call			9,115.72000	9.11572	8,787,390	22.01	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put			928.94000	0.92894	968,500	22.01	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put			1,583.52000	1.58352	1,642,440	21.67	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call			10,357.38000	10.35738	10,047,080	21.67	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put			1,569.76000	1.56976	1,628,250	21.67	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call			10,397.76000	10.39776	10,087,010	21.67	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put			1,556.11000	1.55611	1,614,150	21.67	0.00	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
R2048	On	04/11/2021	Bond Future	12.83	Call		10.31703000	10.31703	10,007,160	21.67	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		4,575.29000	4.57529	4,342,120	17.31	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		5,292.84000	5.29284	5,491,230	17.31	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		4,607.11000	4.60711	4,373,010	17.31	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		5,258.63000	5.25863	5,456,090	17.31	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		4,639.03000	4.63903	4,403,990	17.32	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		5,224.63000	5.22463	5,421,150	17.32	0.00	0	
Total R2048 Option											0.00	0	6,66
Total For R2048											6,218,985,831.20	75,380	264,12
R209	On	06/05/2021	Bond Future			10.67736	68.03377	10.63297	68.28140	21.94	59,869,717.60	880	12,75
R209	On	05/08/2021	Bond Future			10.87761	68.73878	10.82399	69.03009	20.33	0.00	0	16,26
R209	On	04/11/2021	Bond Future			11.06845	66.37678	11.01326	66.66911	19.70	58,411,566.40	880	3,61
R209	On	03/02/2022	Bond Future			11.27508	67.11406	11.20829	67.45868	17.28	0.00	0	
Total R209 Future											118,281,284.00	1,760	32,66
R209	On	06/05/2021	Bond Future	12.23	Call		8,142.71000	8.14271	7,894,800	23.74	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		0.41000	0.00041	0,130	23.74	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		8,189.05000	8.18905	7,941,150	23.74	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Put		6,789.21000	6.78921	7,034,940	20.94	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Call		2.35000	0.00235	0,450	20.94	0.00	0	2,11
R209	On	06/05/2021	Bond Future	10.35	Put		1,999.34000	1.99934	2,108,650	21.79	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call		389.63000	0.38963	251,310	21.79	0.00	0	50
R209	On	06/05/2021	Bond Future	10.60	Call		906.10000	0.90610	689,510	22.06	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put		5,224.54000	5.22454	5,461,240	21.10	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call		15.79000	0.01579	4,860	21.10	0.00	0	4,01
R209	On	06/05/2021	Bond Future	11.00	Call		2,314.80000	2.31480	2,041,320	22.68	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put		305.97000	0.30597	280,120	22.68	0.00	0	3,50
R209	On	06/05/2021	Bond Future	10.00	Put		3,753.22000	3.75322	3,959,090	21.38	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		0.45000	0.00045	0,140	23.74	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call		5,134.10000	5.13410	4,877,840	23.74	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put		23.11000	0.02311	14,480	23.74	0.00	0	3,71
R209	On	06/05/2021	Bond Future	10.25	Put		2,451.09000	2.45109	2,592,790	21.69	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		259.39000	0.25939	153,460	21.69	0.00	0	5,31
R209	On	06/05/2021	Bond Future	11.25	Call		3,444.00000	3.44400	3,173,840	23.19	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put		1,090.87000	1.09087	1,121,910	22.06	2,243,820.00	2,000	1,71
R209	On	06/05/2021	Bond Future	12.24	Put		0.39000	0.00039	0,120	23.74	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		8,096.35000	8.09635	7,848,410	23.74	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		115.95000	0.11595	93,420	23.19	0.00	0	9,11
R209	On	06/05/2021	Bond Future	12.25	Call		8,235.31000	8.23531	7,987,430	23.74	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		0.36000	0.00036	0,110	23.74	0.00	0	8,31

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	06/05/2021	Bond Future	10.00	Call		75.66000	0.07566	33,900	21.38	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		6,212.92000	6.21292	5,967,620	21.98	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		1,184.90000	1.18490	1,230,910	21.98	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		6,248.21000	6.24821	6,002,420	21.98	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		1,171.56000	1.17156	1,217,080	21.98	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		6,177.70000	6.17770	5,932,890	21.98	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		1,198.37000	1.19837	1,244,870	21.98	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		7,447.02000	7.44702	7,212,770	21.24	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		1,690.73000	1.69073	1,748,810	21.24	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		1,946.76000	1.94676	2,012,150	21.24	0.00	0	6,50
R209	On	04/11/2021	Bond Future	12.18	Call		7,479.38000	7.47938	7,244,720	21.24	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		1,676.56000	1.67656	1,734,230	21.24	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		7,511.79000	7.51179	7,276,720	21.24	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		1,662.49000	1.66249	1,719,750	21.24	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		2,589.13000	2.58913	2,451,470	19.47	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		5,399.02000	5.39902	5,553,690	19.47	5,553,690.00	1,000	10,00
R209	On	04/11/2021	Bond Future	9.50	Put		9,743.09000	9.74309	9,965,460	18.77	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		950.79000	0.95079	880,830	18.77	0.00	0	4,71
R209	On	04/11/2021	Bond Future	12.00	Call		6,903.93000	6.90393	6,676,990	21.24	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		3,650.86000	3.65086	3,469,060	17.30	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		4,636.62000	4.63662	4,799,440	17.30	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		3,676.12000	3.67612	3,493,600	17.31	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		4,609.00000	4.60900	4,771,100	17.31	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		3,701.24000	3.70124	3,517,990	17.32	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		4,581.29000	4.58129	4,742,660	17.32	0.00	0	
Total R209 Option											7,797,510.00	3,000	59,77
Total For R209											126,078,794.00	4,760	92,46
R210	On	06/05/2021	Bond Future			203.63269	203.63269	204.69868	204.69868		10,792,532.57	53	94
R210	On	05/08/2021	Bond Future			205.79413	205.79413	206.99457	206.99457		0.00	0	1,41
R210	On	04/11/2021	Bond Future			205.44070	205.44070	206.64894	206.64894		0.00	0	
R210	On	03/02/2022	Bond Future			207.77098	207.77098	209.14324	209.14324		0.00	0	
Total R210 Future											10,792,532.57	53	2,43
Total For R210											10,792,532.57	53	2,43
R212	On	06/05/2021	Bond Future			172.09884	172.09884	172.03564	172.03564		86,049,420.00	500	2,90
R212	On	05/08/2021	Bond Future			171.60039	171.60039	171.63983	171.63983		85,800,195.00	500	71
R212	On	04/11/2021	Bond Future			173.58490	173.58490	173.61941	173.61941		0.00	0	
Total R212 Future											171,849,615.00	1,000	3,65
Total For R212											171,849,615.00	1,000	3,65
R213	On	06/05/2021	Bond Future			9.64824	84.79866	9.59393	85.10110	15.97	129,911,547.12	1,532	2,9

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	05/08/2021	Bond Future		9.85856	85.67744	9.79248	86.03422		14.78	0.00	0	8,40
R213	On	04/11/2021	Bond Future		10.05988	83.11787	9.99163	83.47551		14.24	0.00	0	
R213	On	03/02/2022	Bond Future		10.28576	84.04100	10.20246	84.46381		12.47	0.00	0	
Total R213 Future											129,911,547.12	1,532	11,31
R213	On	06/05/2021	Bond Future	11.90	Call		11,674.84000	11.67484	11,372,400	17.26	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put		0.00000	0.00000	0,000	17.26	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call		11,720.62000	11.72062	11,418,180	17.26	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put		0.00000	0.00000	0,000	17.26	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call		11,629.02000	11.62902	11,326,580	17.26	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put		0.00000	0.00000	0,000	17.26	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call		6,076.40000	6.07640	5,778,630	15.96	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put		946.82000	0.94682	1,005,830	15.96	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call		3,727.79000	3.72779	3,482,890	15.12	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put		1,873.65000	1.87365	1,985,530	15.12	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put		4,090.57000	4.09057	4,295,610	14.51	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call		1,593.03000	1.59303	1,441,290	14.51	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call		6,341.64000	6.34164	6,039,300	15.96	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put		864.40000	0.86440	918,840	15.96	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		6,379.85000	6.37985	6,076,880	15.96	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put		853.11000	0.85311	906,920	15.96	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call		6,303.51000	6.30351	6,001,810	15.96	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put		875.81000	0.87581	930,890	15.96	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call		7,065.09000	7.06509	6,782,660	15.35	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put		1,451.25000	1.45125	1,526,460	15.35	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call		6,996.63000	6.99663	6,715,360	15.35	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		1,478.72000	1.47872	1,555,090	15.35	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call		7,030.83000	7.03083	6,748,970	15.35	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		1,464.94000	1.46494	1,540,720	15.35	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Call		4,810.41000	4.81041	4,544,850	12.73	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put		2,817.96000	2.81796	2,975,210	12.73	0.00	0	43
R213	On	03/02/2022	Bond Future	10.00	Call		3,176.68000	3.17668	2,966,260	12.31	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put		4,216.28000	4.21628	4,428,670	12.31	0.00	0	43
R213	On	03/02/2022	Bond Future	9.22	Put		6,785.44000	6.78544	7,074,680	11.77	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call		3,814.88000	3.81488	3,580,640	12.47	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put		3,573.23000	3.57323	3,761,800	12.47	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call		2,615.16000	2.61516	2,428,390	12.14	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put		4,909.44000	4.90944	5,145,480	12.14	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put		8,610.43000	8.61043	8,934,920	11.77	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call		0.00000	0.00000	1,349,760	11.77	593,894.40	440	23

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	10.15	Call		3,552.63000	3.55263	3,327,800	12.41	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put		3,820.37000	3.82037	4,018,350	12.41	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call		2,232.95000	2.23295	2,064,110	12.01	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put		5,484.42000	5.48442	5,738,390	12.01	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put		9,415.63000	9.41563	9,752,840	11.77	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call		1,576.98000	1.57698	1,443,410	11.77	0.00	0	43
R213	On	03/02/2022	Bond Future	9.97	Call		3,103.25000	3.10325	2,895,750	12.29	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		4,298.35000	4.29835	4,513,660	12.29	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		3,127.82000	3.12782	2,919,350	12.30	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		4,271.05000	4.27105	4,485,390	12.30	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		3,079.06000	3.07906	2,872,550	12.28	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		1,044.88000	1.04488	946,560	11.77	0.00	0	10
R213	On	03/02/2022	Bond Future	10.67	Put		0.00000	0.00000	2,838,450	12.79	1,248,918.00	440	20
R213	On	03/02/2022	Bond Future	10.17	Call		0.00000	0.00000	3,377,680	12.42	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put		0.00000	0.00000	3,966,020	12.42	872,524.40	220	20
R213	On	03/02/2022	Bond Future	9.15	Put		0.00000	0.00000	7,368,280	11.77	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		4,326.08000	4.32608	4,542,380	12.28	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		872.73000	0.87273	787,130	11.77	0.00	0	20
R213	On	03/02/2022	Bond Future	10.67	Call		0.00000	0.00000	4,752,350	12.79	0.00	0	
Total R213 Option											2,715,336.80	1,100	2,88
Total For R213											132,626,883.92	2,632	14,16
R214	On	06/05/2021	Bond Future			11.02210	65.12433	10.97763	65.37561	23.83	0.00	0	9,15
R214	On	05/08/2021	Bond Future			11.21946	65.79926	11.16611	66.09244	22.06	0.00	0	8,75
R214	On	04/11/2021	Bond Future			11.40766	63.26676	11.35274	63.56074	21.48	0.00	0	
R214	On	03/02/2022	Bond Future			11.61444	63.96944	11.54836	64.31336	18.82	0.00	0	
Total R214 Future											0.00	0	17,91
R214	On	06/05/2021	Bond Future	12.26	Call		6,662.42000	6.66242	6,408,470	25.83	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		5.11000	0.00511	2,440	25.83	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		6,709.57000	6.70957	6,455,750	25.83	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		4.82000	0.00482	2,280	25.83	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		6,615.22000	6.61522	6,361,140	25.83	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		5.42000	0.00542	2,620	25.83	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		5,865.41000	5.86541	5,625,580	23.89	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		1,471.54000	1.47154	1,524,890	23.89	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		5,899.14000	5.89914	5,658,790	23.89	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		1,456.19000	1.45619	1,509,020	23.89	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		5,932.93000	5.93293	5,692,060	23.89	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		1,440.96000	1.44096	1,493,270	23.89	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		1,859.63000	1.85963	1,919,830	23.17	0.00	0	

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	04/11/2021	Bond Future	12.46	Call		7,412.50000	7.41250	7,179,540	23.17	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		1,889.39000	1.88939	1,950,410	23.17	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		7,443.80000	7.44380	7,210,430	23.17	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		1,874.46000	1.87446	1,935,070	23.17	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		7,475.13000	7.47513	7,241,350	23.17	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		3,952.04000	3.95204	3,764,980	18.98	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		4,682.22000	4.68222	4,839,080	18.98	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		3,900.79000	3.90079	3,715,120	18.96	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		4,737.66000	4.73766	4,895,910	18.96	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		3,926.38000	3.92638	3,740,010	18.97	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		4,709.87000	4.70987	4,867,420	18.97	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	17,91
Total for Bond											26,072,601,860.27	282,805	1,669,72
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total E170 Future											0.00	0	
Total For E170											0.00	0	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33A Future											0.00	0	
Total For ES33A											0.00	0	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES42 Future											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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	

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 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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			756.22300	756.22300	758.50300	758.50300				0.00	0	(
GOVI On 05/08/2021 GOVI			763.97500	763.97500	766.72500	766.72500				0.00	0	9;
GOVI On 04/11/2021 GOVI			772.70700	772.70700	775.47000	775.47000				0.00	0	
GOVI On 03/02/2022 GOVI			781.28700	781.28700	784.64200	784.64200				0.00	0	
Total GOVI Future										0.00	0	95
GOVI On 06/05/2021 GOVI	678.68	Call			798,230.00000	79.82300	775,430,000			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			798,130.00000	79.81300	775,330,000			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			798,330.00000	79.83300	775,530,000			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			475,950.00000	47.59500	448,450,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.14	Call			475,850.00000	47.58500	448,350,000			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			475,750.00000	47.57500	448,250,000			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			470,500.00000	47.05000	442,870,000			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	04/11/2021	GOVI	728.42	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Call			470,700.00000	47.07000	443,070,000		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			470,600.00000	47.06000	442,970,000		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			81,180.00000	8.11800	114,730,000		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			80,980.00000	8.09800	114,530,000		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			81,080.00000	8.10800	114,630,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	95
Total for GOVI												0.00	0	95
AL37	On	06/05/2021	Index Future			785.21000	785.21000	786.58400	786.58400			0.00	0	
AL37	On	05/08/2021	Index Future			793.25900	793.25900	795.11100	795.11100			0.00	0	
AL37	On	04/11/2021	Index Future			802.32500	802.32500	804.18000	804.18000			0.00	0	
AL37	On	03/02/2022	Index Future			811.23400	811.23400	813.69100	813.69100			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	06/05/2021	Index Future			870.81700	870.81700	873.86200	873.86200			0.00	0	
AL7T	On	05/08/2021	Index Future			879.74300	879.74300	883.33500	883.33500			0.00	0	
AL7T	On	04/11/2021	Index Future			889.79800	889.79800	893.41000	893.41000			0.00	0	
AL7T	On	03/02/2022	Index Future			899.67800	899.67800	903.97700	903.97700			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	06/05/2021	Index Future			765.21400	765.21400	767.52000	767.52000			0.00	0	27
ALBI	On	05/08/2021	Index Future			773.05800	773.05800	775.84000	775.84000			0.00	0	13
ALBI	On	04/11/2021	Index Future			781.89400	781.89400	784.68900	784.68900			0.00	0	
ALBI	On	03/02/2022	Index Future			790.57600	790.57600	793.97000	793.97000			0.00	0	
Total ALBI Future												0.00	0	41
Total For ALBI												0.00	0	41
IGOV	On	06/05/2021	Index Future			283.92200	283.92200	286.44800	286.44800			229,976,820.00	81	32
IGOV	On	05/08/2021	Index Future			286.90300	286.90300	289.62500	289.62500			232,391,430.00	81	57
IGOV	On	04/11/2021	Index Future			290.25200	290.25200	292.99800	292.99800			0.00	0	
IGOV	On	03/02/2022	Index Future			293.54400	293.54400	296.53300	296.53300			0.00	0	
Total IGOV Future												462,368,250.00	162	89
Total For IGOV												462,368,250.00	162	89
Total for Index												462,368,250.00	162	1,37

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR f On 19/05/2021		Jibar Future	3.68500	96.31500	3.68500	96.31500				0.00	0	
JIBAR f On 15/06/2021		Jibar Future	3.69500	96.30500	3.68500	96.31500				0.00	0	
JIBAR f On 21/07/2021		Jibar Future	3.71000	96.29000	3.70000	96.30000				0.00	0	
JIBAR f On 18/08/2021		Jibar Future	3.75000	96.25000	3.71000	96.29000				0.00	0	
JIBAR f On 15/09/2021		Jibar Future	3.76500	96.23500	3.72500	96.27500				0.00	0	30,00
JIBAR f On 20/10/2021		Jibar Future	3.82000	96.18000	3.78000	96.22000				0.00	0	
JIBAR f On 15/12/2021		Jibar Future	3.94000	96.06000	3.88000	96.12000				0.00	0	
JIBAR f On 16/03/2022		Jibar Future	4.11500	95.88500	4.02500	95.97500				0.00	0	
JIBAR f On 15/06/2022		Jibar Future	4.46000	95.54000	4.37500	95.62500				0.00	0	47
JIBAR f On 21/09/2022		Jibar Future	4.63000	95.37000	4.54000	95.46000				0.00	0	
JIBAR f On 21/12/2022		Jibar Future	4.97000	95.03000	4.88500	95.11500				0.00	0	
JIBAR f On 15/03/2023		Jibar Future	5.15500	94.84500	5.05500	94.94500				0.00	0	
Total Jibar Future										0.00	0	30,47
Total For JIBAR FUTURE										0.00	0	30,47
Total for Jibar										0.00	0	30,47
5Y STN On 21/12/2021		Interest Rate Swap	90.70000	90.70000	90.69000	90.69000				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 :										26,534,970,110.27	282,967	1,702,54
ABCPI On 07/12/2023		Spot Bond	3.38000	307.28753	3.38000	307.03321				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026		Spot Bond			0.00000	100.66215				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024		Spot Bond			0.00000	101.04470				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026		Spot Bond	9.65000	103.26261	9.65000	103.18243				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030		Spot Bond			0.00000	100.96801				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN01 On 17/03/2026		Spot Bond			0.00000	100.68952				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN1: On 14/05/2022 Spot Bond					0.00000	101.51073				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1: On 11/11/2022 Spot Bond					0.00000	102.06310				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.06731				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.59511				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	103.01785				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.10457				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.20736				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.79583				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.97567				0.00	0	500,000,00
Total ABFN27 SPOT										0.00	0	500,000,00
Total For ABFN27										0.00	0	500,000,00
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.52555				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.65443				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.63727				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.96940				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.49349				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	102.47497				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.23150				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.39680				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	99.75376				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	100.72787				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.09382				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.82714				0.00	3,000,000,000	1,500,000,000
Total ABFN39 SPOT										0.00	3,000,000,000	1,500,000,000
Total For ABFN39										0.00	3,000,000,000	1,500,000,000
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.10951				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.35943				0.00	0	
Total ABFN41 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 ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.61294				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.21385				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.21989				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.22425				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.53227				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.79514				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.83502				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.41998				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.43175				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	100.50727				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.45953				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01: On 03/12/2024 Spot Bond					0.00000	101.15772				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.65708				0.00	0	22,000,000.00
Total ABJ02 SPOT										0.00	0	22,000,000.00
Total For ABJ02										0.00	0	22,000,000.00
ABK12 On 20/05/2022 Spot Bond					0.00000	101.45974				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	101.00568				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	147.27256				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	88.22844	100.00000	87.68159				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.76500	6.76500	6.76500	140.18543				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	19.71271	100.00000	19.57202				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	100.72122				0.00	0	
Total ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.36500	2.36500	2.36500	150.36981				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.68000	3.68000	3.68000	195.08844				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.43000	4.43000	4.43000	222.61085				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN67 On 28/02/2023 Spot Bond			6.27000	6.27000	6.27000	103.79862				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.21000	7.21000	7.21000	118.76509				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			4.77000	109.41559	4.77000	109.37286				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			4.80000	106.99161	4.80000	111.82503				0.00	0	191,200,0€
Total ABS15 SPOT										0.00	0	191,200,0€
Total For ABS15										0.00	0	191,200,0€
ABS16 On 11/11/2025 Spot Bond			6.77500	113.67410	6.77500	118.79834				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.98500	113.04137	7.98500	118.27292				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			5.24000	111.24117	5.24000	111.19427				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.46500	107.05699	7.46500	106.99304				0.00	0	30,000,0€
Total ABS7 SPOT										0.00	0	30,000,0€
Total For ABS7										0.00	0	30,000,0€
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.07518	100.00000	11.00220				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.76000	319.37123	1.76000	319.14898				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			0.87000	171.60735	0.87000	171.50037				0.00	0	10,000,0€
Total ABSI4 SPOT										0.00	0	10,000,0€
Total For ABSI4										0.00	0	10,000,0€
ABX01 On 10/07/2024 Spot Bond			10.08500	10.08500	10.08500	105.54994				0.00	0	
Total ABX01 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 ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.67307				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.65245				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.62689				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.63001				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.19831				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.65064				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.65064				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.66821				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.66821				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	159.02379				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	161.79802				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.61762				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.61347				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.59798				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.97882				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.96534				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.19247				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.22402				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.05888				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.11736				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.19952				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.63677				0.00	0	50,000,00
Total AGT01 SPOT										0.00	0	50,000,00
Total For AGT01										0.00	0	50,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	103.87650				0.00	0	60,000,00
Total AGT02 SPOT										0.00	0	60,000,00
Total For AGT02										0.00	0	60,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGT03 On 05/06/2025 Spot Bond					0.00000	101.72930				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.57560				0.00	0	500,000,00
Total AGT04 SPOT										0.00	0	500,000,00
Total For AGT04										0.00	0	500,000,00
AHF2A On 18/07/2021 Spot Bond					0.00000	100.16371				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.16371				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.19050				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.15928				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.15779				0.00	0	400,000,00
Total AHF3A6 SPOT										0.00	0	400,000,00
Total For AHF3A6										0.00	0	400,000,00
AHF3B On 18/04/2022 Spot Bond					0.00000	100.17418				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.19056				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.24404				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.26034				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	101.07051				0.00	0	1,400,000,00
Total AHF5A1 SPOT										0.00	0	1,400,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF5A1										0.00	0	1,400,000,00
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.98875				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			5.96000	110.20222	5.96000	110.14859				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.04364				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	101.11682				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	102.04134				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2022 Spot Bond					0.00000	101.19543				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.43708				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	101.04357				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	101.11673				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	101.62837				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.97041				0.00	0	77,900,00
Total AHF7A1 SPOT										0.00	0	77,900,00
Total For AHF7A1										0.00	0	77,900,00
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.08017				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.15333				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.77443				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.69000	109.25707	6.69000	109.19815				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.19000	109.53917	7.19000	109.47506				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.58000	95.53412	11.58000	95.44503				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.95000	171.51347	5.95000	171.33650				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.19845				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.45394				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.79451				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	99.96259				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.23124				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF10 On 11/09/2022 Spot Bond					0.00000	100.92020				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	101.18976				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	100.56067				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.76062				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.17202				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.78000	238.06725	4.78000	237.84334				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.79500	215.00531	4.79500	214.80284				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			1.85000	170.37716	1.85000	170.25720				0.00	0	50,000,00
Total ASN137 SPOT										0.00	0	50,000,00
Total For ASN137										0.00	0	50,000,00
ASN14 On 28/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN14 On 20/06/2021 Spot Bond					0.00000	99.19774				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14 On 04/05/2021 Spot Bond					0.00000	99.93566				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14 On 04/05/2021 Spot Bond					0.00000	99.93951				0.00	0	
Total ASN147 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 ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			1.89500	170.32103	1.89500	170.20048				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	56.25799				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	100.96822				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.57000	184.78413	4.57000	184.61381				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	99.84743				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	101.08985				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	100.73036				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.72192				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.51246				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.92000	106.70752	4.92000	106.60572				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.56495				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.57343				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.62500				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	101.26969				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	101.43765				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN21 On 29/08/2022 Spot Bond					0.00000	100.93550				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond					0.00000	100.85360				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.71986				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.56431				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.14138				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	101.06553				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	101.03998				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.75430				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.57623				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.61142				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.78166				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.01500	4.01500	4.01500	103.98040				0.00	0	
Total ASN318 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 ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			4.92500	4.92500	4.92500	94.60449				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.57916				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.66094				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	99.85045				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.58349				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.03000	105.20089	5.03000	105.09958				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.62171				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.56490				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.59724				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.59589				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.59589				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.93536				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.71458				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN369 On 20/12/2024 Spot Bond					0.00000	100.58450				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.60619				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN374 On 29/10/2021 Spot Bond					0.00000	100.01433				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2022 Spot Bond					0.00000	100.71220				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2022 Spot Bond					0.00000	100.71220				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.70536				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.58966				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.95200				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.67266				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	100.58553				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN41! On 20/12/2024 Spot Bond					0.00000	100.68875				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41! On 05/12/2021 Spot Bond					0.00000	100.83535				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	104.69954				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44! On 17/06/2021 Spot Bond					0.00000	100.60082				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44! On 17/06/2021 Spot Bond					0.00000	100.60082				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44! On 22/06/2023 Spot Bond					0.00000	100.54922				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45! On 23/06/2025 Spot Bond					0.00000	100.56668				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45! On 01/07/2023 Spot Bond					0.00000	100.74037				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45! On 20/03/2023 Spot Bond					0.00000	101.59197				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45! On 21/12/2026 Spot Bond					0.00000	104.66867				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46! On 17/07/2023 Spot Bond					0.00000	100.19931				0.00	0	
Total ASN460 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 ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.20121				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	101.62103				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	100.83293				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	102.28288				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	101.77564				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.01233				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.01463				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	100.79592				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	101.55117				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47 On 11/08/2021 Spot Bond					0.00000	101.08799				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	100.60395				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	100.71977				0.00	0	100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN480 SPOT										0.00	0	100,000,00
Total For ASN480										0.00	0	100,000,00
ASN480 On 25/05/2021 Spot Bond					0.00000	100.83279				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN484 On 25/08/2025 Spot Bond					0.00000	101.29200				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	101.73163				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	100.60189				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 02/09/2021 Spot Bond					0.00000	100.76069				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN490 On 07/09/2021 Spot Bond					0.00000	100.74138				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN492 On 30/09/2021 Spot Bond					0.00000	100.39862				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN493 On 08/09/2021 Spot Bond					0.00000	100.65391				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN494 On 15/09/2025 Spot Bond					0.00000	100.62453				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.62453				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN500 On 28/09/2025 Spot Bond					0.00000	100.58643				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN508 On 21/12/2026 Spot Bond			9.00000	103.26891	9.00000	103.20548				0.00	0	30,000,00
Total ASN508 SPOT										0.00	0	30,000,00
Total For ASN508										0.00	0	30,000,00
ASN509 On 21/12/2026 Spot Bond			8.18000	102.97267	8.18000	102.91342				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.36000	103.03773	8.36000	102.97753				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN511 On 21/12/2026 Spot Bond			8.36000	103.03773	8.36000	102.97753				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN522 On 31/07/2022 Spot Bond			9.10000	102.28741	9.10000	102.21199				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.05000	102.77116	11.05000	102.67959				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN530 On 31/07/2024 Spot Bond			11.00000	102.75877	11.00000	102.66763				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN531 On 13/05/2021 Spot Bond					0.00000	100.88778				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	102.63494	10.50000	102.54792				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN538 On 31/01/2024 Spot Bond			10.50000	102.63494	10.50000	102.54792				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN540 On 02/04/2026 Spot Bond					0.00000	100.41998				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN541 On 31/01/2030 Spot Bond					0.00000	99.99983				0.00	0	
Total ASN541 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 ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.14464				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	102.65971	10.60000	102.57188				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	100.02843	10.47000	102.54074				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	102.61834	10.55000	102.52997				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	99.94197				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	101.05233				0.00	0	
Total ASN561 SPOT										0.00	0	
Total For ASN561										0.00	0	
ASN56: On 10/05/2021 Spot Bond					0.00000	99.87206				0.00	0	
Total ASN562 SPOT										0.00	0	
Total For ASN562										0.00	0	
ASN56: On 10/05/2021 Spot Bond					0.00000	99.87206				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	101.00037				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	100.90942				0.00	0	
Total ASN566 SPOT										0.00	0	
Total For ASN566										0.00	0	
ASN56: On 24/05/2021 Spot Bond			5.15000	5.15000	5.15000	100.94534				0.00	0	
Total ASN567 SPOT										0.00	0	
Total For ASN567										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.02523				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	101.04174				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.90716				0.00	0	
Total ASN570 SPOT										0.00	0	
Total For ASN570										0.00	0	
ASN570 On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.88008				0.00	0	
Total ASN571 SPOT										0.00	0	
Total For ASN571										0.00	0	
ASN571 On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.89362				0.00	0	
Total ASN572 SPOT										0.00	0	
Total For ASN572										0.00	0	
ASN572 On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.89362				0.00	0	
Total ASN573 SPOT										0.00	0	
Total For ASN573										0.00	0	
ASN573 On 13/02/2023 Spot Bond					0.00000	100.71838				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	100.56492				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.70587				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 08/06/2021 Spot Bond			4.66200	4.66200	4.66200	100.71527				0.00	0	
Total ASN582 SPOT										0.00	0	
Total For ASN582										0.00	0	
ASN582 On 14/11/2022 Spot Bond					0.00000	100.92096				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 07/09/2021 Spot Bond					0.00000	100.73219				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	

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 13/02/2022 Spot Bond					0.00000	100.79966				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58 On 14/03/2022 Spot Bond					0.00000	100.90204				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58 On 18/03/2024 Spot Bond					0.00000	101.71233				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	100.38425				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	100.37144			935,000,000,000.00	200,000,000,000	100,000,000,000	
Total ASN594 SPOT									15,000,000,000,000.00	200,000,000,000	100,000,000,000	
Total For ASN594									15,000,000,000,000.00	200,000,000,000	100,000,000,000	
ASN59 On 31/01/2022 Spot Bond			9.22000	101.05454	9.22000	102.24083				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59 On 11/04/2023 Spot Bond					0.00000	100.30594				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59 On 17/04/2023 Spot Bond					0.00000	100.23390				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	100.18008				0.00	0	
Total ASN598 SPOT										0.00	0	
Total For ASN598										0.00	0	
ASN59 On 22/07/2021 Spot Bond					0.00000	100.10053				0.00	0	
Total ASN599 SPOT										0.00	0	
Total For ASN599										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	100.11080				0.00	0	
Total ASN600 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 ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	100.10923				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	100.14892				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	25,000,000,000	25,000,000,00	
Total ASN607 SPOT									10,000,000,000,000.00	25,000,000,000	25,000,000,00	
Total For ASN607									10,000,000,000,000.00	25,000,000,000	25,000,000,00	
ASN60 On 29/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	30,000,000,000	30,000,000,00	
Total ASN609 SPOT									10,000,000,000,000.00	30,000,000,000	30,000,000,00	
Total For ASN609									10,000,000,000,000.00	30,000,000,000	30,000,000,00	
ASN61 On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total ASN610 SPOT									0.00	0	0	
Total For ASN610									0.00	0	0	
BAW21 On 24/03/2022 Spot Bond			4.96000	104.73520	4.96000	104.69337			0.00	0	0	
Total BAW21 SPOT									0.00	0	0	
Total For BAW21									0.00	0	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.98825	9.30000	100.91344			0.00	0	0	
Total BAW21/R208 SPOT									0.00	0	0	
Total For BAW21/R208									0.00	0	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.74550			0.00	0	0	
Total BAW22 SPOT									0.00	0	0	
Total For BAW22									0.00	0	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.20644			0.00	0	0	
Total BAW28 SPOT									0.00	0	0	
Total For BAW28									0.00	0	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.00681			0.00	0	0	
Total BAW29 SPOT									0.00	0	0	
Total For BAW29									0.00	0	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.98143			0.00	0	0	
Total BAW30 SPOT									0.00	0	0	
Total For BAW30									0.00	0	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.43254			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 BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.23500	100.14144	6.23500	100.09105				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.12447				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	101.03883				0.00	500,000,000	510,000,000
Total BAW35 SPOT										0.00	500,000,000	510,000,000
Total For BAW35										0.00	500,000,000	510,000,000
BAW36 On 18/02/2024 Spot Bond					0.00000	101.27664				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.52214				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.67900				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.16000	8.16000	8.16000	106.20767				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.74233				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.69500	10.69500	10.69500	106.54387				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.61803				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.60680				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.59464				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.59477				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.60279				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.96217				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.69930				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.68285				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.71961				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.69879				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.71901				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.67829				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.71885				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.67905				0.00	0	
Total BAYA86 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 BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.71912				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	100.69890				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYB10 On 30/06/2021 Spot Bond					0.00000	100.80061				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB11 On 30/09/2023 Spot Bond					0.00000	100.81995				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	100.81995				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.81995				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB14 On 30/09/2024 Spot Bond					0.00000	100.84043				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB15 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	
BAYB16 On 30/09/2022 Spot Bond					0.00000	100.82061				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	101.14824				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB18 On 30/06/2023 Spot Bond					0.00000	100.86113				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	99.86395				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.64000	7.64000	7.64000	102.81799				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	99.92554				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.30224				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.42089				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.85613				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.96000	108.01462	6.96000	107.95439				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.15686				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	99.93241				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.86000	99.96242	6.86000	99.90612				0.00	0	70,000,00
Total BGL11 SPOT										0.00	0	70,000,00
Total For BGL11										0.00	0	70,000,00
BGL12 On 20/08/2021 Spot Bond					0.00000	102.22465				0.00	0	460,000,00
Total BGL12 SPOT										0.00	0	460,000,00
Total For BGL12										0.00	0	460,000,00
BGL13 On 20/08/2021 Spot Bond			5.96000	104.01864	5.96000	103.96860				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL14 On 03/11/2021 Spot Bond					0.00000	101.37343				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.83976				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.32002				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.61071				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.14423				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.97049				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.15969				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.98150				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	101.06528				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.29003				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.70000	113.55704	5.70000	113.50417				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.65726				0.00	0	
Total BID12 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 BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.90010				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.98148				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.08824				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.99971				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.31790				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.99500				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.79300				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	65.68800				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 11/08/2021 Spot Bond					0.00000	100.97886				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.11708				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.50894				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.95358				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2(On 19/11/2024 Spot Bond					0.00000	100.65624				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2(On 26/02/2023 Spot Bond					0.00000	99.68978				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2(On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2(On 16/07/2023 Spot Bond					0.00000	100.21826				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2(On 03/08/2021 Spot Bond					0.00000	99.96114				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2(On 03/08/2022 Spot Bond					0.00000	99.95788				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2(On 12/10/2021 Spot Bond					0.00000	100.24338				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2(On 12/10/2023 Spot Bond					0.00000	100.26192				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2(On 03/11/2021 Spot Bond					0.00000	99.96299				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2(On 03/11/2022 Spot Bond					0.00000	99.96110				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3(On 03/11/2023 Spot Bond					0.00000	99.95947				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.29157				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	100.51144				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.56000	99.96253	4.56000	105.47593				0.00	0	40,000,00
Total CBL26 SPOT										0.00	0	40,000,00
Total For CBL26										0.00	0	40,000,00
CBL28 On 21/05/2021 Spot Bond					0.00000	100.99671				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.80839				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.13500	115.11431	7.13500	115.04783				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.38500	116.07774	7.38500	116.00839				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.01500	111.74717	8.01500	111.67561				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.43500	106.34401	9.43500	104.73844				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	99.93595				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	99.80061				0.00	0	
Total CGR43 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	99.99968				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.25403				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.34369				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.15240				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.16161				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	103.28134				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	160.59175	3.14000	160.38222				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			1.82000	1.82000	1.82000	160.57290				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	110.60916	4.77000	106.79400				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.34400				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.22534				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.73000	111.09862	6.73000	111.03869				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN362 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN364 On 20/03/2024 Spot Bond			8.70700	112.20972	8.70700	118.86900				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	99.87967				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 26/07/2022 Spot Bond					0.00000	100.02679				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	106.33274				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			10.98000	100.19806	10.98000	100.11079				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond				100.00000	0.00000	112.18800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/09/2024 Spot Bond			6.50000	117.97989	6.50000	113.77900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 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	
CLN385 On 20/09/2022 Spot Bond					0.00000	100.61140				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	101.19126				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN399 On 14/11/2022 Spot Bond					0.00000	101.18115				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN445 On 24/05/2021 Spot Bond			5.45500	105.34188	5.45500	105.29482				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN452 On 31/01/2022 Spot Bond			1.82000	170.41459	1.82000	170.29503				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.06500	136.76989	5.06500	136.63780				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.50500	134.67596	5.50500	134.54112				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	101.16965				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.19236				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.29047				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.16000	104.58928	6.16000	104.53756				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	101.13582				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.66511				0.00	0	
Total CLN468 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 CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.92606				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.29595				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 23/06/2021 Spot Bond					0.00000	98.04600				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	70.26908	100.00000	69.79842				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	101.22215				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN483 On 20/05/2021 Spot Bond					0.00000	101.18988				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	101.35779				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			5.65500	106.28780	5.65500	106.23897				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN487 On 23/06/2021 Spot Bond			10.16000	105.29138	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			5.96000	106.13665	5.96000	106.08500				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	100.92182				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.71366				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	101.00913				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.36000	112.62299	6.36000	112.56553				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	103.12702				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 20/05/2021 Spot Bond					0.00000	101.06199				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN500 On 11/10/2022 Spot Bond					0.00000	100.30098				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.31794				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.68212				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.73221				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.95596				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.82878				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN511 On 14/11/2022 Spot Bond					0.00000	94.77884				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	101.30265	9.96000	101.22240				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	100.08009	10.01000	100.00000				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.09297				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	103.24583	9.60000	103.70786				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.76891				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.91389				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 13/05/2021 Spot Bond					0.00000	101.15066				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	101.35339	9.20000	101.27909				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.89995				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.48935				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.53827				0.00	0	
Total CLN527 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 CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	102.00558				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	101.36394				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2023 Spot Bond					0.00000	100.76891				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.66309				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.18308				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.86500	108.09936	8.86500	108.02168				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	98.91189				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.02129				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.20838				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	134.32200				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.95185				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	100.20392				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.33500	109.04708	8.33500	108.97331				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.38500	106.45594	8.38500	106.38468				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.47500	105.97810	8.47500	110.97126				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	304.33618				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	
CLN553 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	
CLN554 On 15/11/2023 Spot Bond					0.00000	101.22424				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.18594				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.03893				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.23065				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	117.32300				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN56 On 11/02/2026 Spot Bond					0.00000	101.25420				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	99.58016	10.19000	104.62855				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			8.33500	106.51678	8.33500	111.51099				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	99.85042				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56 On 21/02/2024 Spot Bond					0.00000	100.96121				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56 On 17/01/2024 Spot Bond					0.00000	102.43525				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56 On 04/06/2023 Spot Bond					0.00000	100.91077				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56 On 11/02/2024 Spot Bond					0.00000	101.17954				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN56 On 13/05/2021 Spot Bond					0.00000	101.29633				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN57 On 13/05/2021 Spot Bond					0.00000	101.33861				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN57 On 12/11/2025 Spot Bond			8.56500	104.97432	8.56500	109.87754				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	101.24911				0.00	0	
Total CLN572 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 CLN572										0.00	0	
CLN57: On 13/05/2021 Spot Bond					0.00000	101.36355				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN57: On 11/02/2024 Spot Bond					0.00000	101.18594				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57: On 15/03/2024 Spot Bond					0.00000	100.73091				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57: On 20/06/2024 Spot Bond					0.00000	100.72490				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57: On 18/04/2026 Spot Bond					0.00000	100.17545				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57: On 02/04/2024 Spot Bond					0.00000	100.40560				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58: On 10/05/2024 Spot Bond					0.00000	99.85308				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58: On 30/05/2022 Spot Bond					0.00000	100.89457				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	100.84691				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58: On 18/04/2022 Spot Bond					0.00000	100.15928				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58: On 31/05/2022 Spot Bond					0.00000	100.86997				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	103.27515				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.81482				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.66223				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.67978				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	100.83103				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.61709				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.48500	141.74012	3.48500	113.82262				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.02120				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.48763				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.02120				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.96084				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.38285				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN59 On 10/12/2024 Spot Bond					0.00000	100.74257				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.67978				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.67978				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 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	
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.00597				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	99.93367				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2022 Spot Bond					0.00000	101.12290				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	100.31251				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	100.18161				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	101.03428				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60 On 30/04/2023 Spot Bond			9.32000	100.07469	9.32000	100.00000				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 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 CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.10403				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.73581				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.82733				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.99776				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.89449				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.51420				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	102.27015				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.69917				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.86995				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.02682				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.02677				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.02461				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	100.02238				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			5.98000	107.31239	5.98000	107.26000				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.25415				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	89.32932				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.25000	61.90582	12.25000	82.81529				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	100.95566				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.03500	103.51702	9.03500	103.44124				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.24842				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	100.97168				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN63 On 09/10/2034 Spot Bond					0.00000	100.42495				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/05/2022 Spot Bond					0.00000	101.22046				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	102.81303				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.98864				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.24268				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2022 Spot Bond					0.00000	101.37143				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN63 On 12/08/2022 Spot Bond					0.00000	101.09132				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.35731				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.16020				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.99413				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.66689				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2022 Spot Bond					0.00000	100.01429				0.00	0	
Total CLN646 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 CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.66806				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.24268				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.91893				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.24268				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.99409				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.24268				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	99.88400				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.74039				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.36888				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.34651				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	99.14700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 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	
CLN662 On 20/12/2024 Spot Bond					0.00000	110.45700				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	132.11700				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.30134				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.45773				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.49480				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.52828				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.56211				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.98098				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.37641				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.79476				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN673 On 31/01/2025 Spot Bond			4.04710	141.76115	4.04710	115.10375				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.04710	141.76115	4.04710	115.10450				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN675 On 18/06/2021 Spot Bond					0.00000	100.93004				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.40506				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	101.48144				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN678 On 02/06/2021 Spot Bond					0.00000	101.56206				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.61135				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.27113				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	101.42988				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.76234				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.58454				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.60106				0.00	0	
Total CLN684 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 CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.21535				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	100.69500				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	100.71451				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.71425				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.62683				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.51390				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.62688				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.51341				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 07/07/2021 Spot Bond					0.00000	100.42565				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	92.77549				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	85.31291				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	83.74462				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	103.43180				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.83236				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	101.06235				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.20287				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	80.56285				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.72855				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.89692				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	87.27246				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.51962				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.75537				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.61220				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN71(On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.31523				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.56426				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.68739				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	101.02802				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.61633				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.61633				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.61633				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	81.33072				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 20/06/2021 Spot Bond					0.00000	100.50287				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.68051				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	80.30468				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	80.63441				0.00	0	
Total CLN721 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 CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.80941				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.36120				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.56577				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.56577				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.56577				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.57609				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.57609				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.57609				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	83.92306				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	84.98950				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	85.64604				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.69412				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	101.35448				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN735 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	94.55403				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.37854				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.39573				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	100.20400				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.10558				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.18698				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.15237				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000		004,000,000,000,000.00		20,040,000,000	20,040,000,000	
Total CLN743 SPOT								14,000,000,000,000.00		20,040,000,000	20,040,000,000	
Total For CLN743								14,000,000,000,000.00		20,040,000,000	20,040,000,000	
CLN81 On 18/04/2028 Spot Bond			7.64000	102.88119	7.64000	102.81799				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.15495				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.36000	114.21180	7.36000	114.14378				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			9.48500	111.99469	9.48500	111.90919				0.00	0	25,000.00
Total COJ08 SPOT										0.00	0	25,000.00
Total For COJ08										0.00	0	25,000.00
COJG0 On 09/06/2024 Spot Bond			6.14000	115.29644	6.14000	115.23899				0.00	0	69,100,000.00
Total COJG01 SPOT										0.00	0	69,100,000.00
Total For COJG01										0.00	0	69,100,000.00
COT01 On 03/04/2023 Spot Bond			6.79500	104.83458	6.79500	104.77718				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.89500	102.32145	9.89500	102.24047				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			9.98500	101.23215	9.98500	101.15089				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			9.16000	9.16000	9.16000	110.30583				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	101.04569				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.62682				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.60618				0.00	0	30,000.00
Total DENG87 SPOT										0.00	0	30,000.00
Total For DENG87										0.00	0	30,000.00
DENG8 On 28/09/2023 Spot Bond					0.00000	101.35284				0.00	0	
Total DENG88 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 DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.98434				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	99.99972				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.81647				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.63156				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.52922				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.83286				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01; On 20/12/2021 Spot Bond					0.00000	101.43339				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.97223				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.98280				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.73500	8.73500	8.73500	109.79131				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.49540				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.05279				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.91000	103.74230	5.91000	103.69230			0.00	0	
Total DV2021 SPOT									0.00	0	
Total For DV2021									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.27500	108.09296	6.27500	108.03763		596,595,625,000.00	95,075,000	34,594,600	
Total DV23 SPOT								596,595,625,000.00	95,075,000	34,594,600	
Total For DV23								596,595,625,000.00	95,075,000	34,594,600	
DV23/R On 27/02/2023 Spot Bond			100.00000	32.13177	100.00000	31.91656		0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	32.13177	100.00000	31.91656		0.00	0		
Total DV23/R2023 SPOT								0.00	0		
Total For DV23/R2023								0.00	0		
DV24 On 18/02/2024 Spot Bond			5.83000	111.79025	5.83000	111.73702		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	101.95317	9.69000	101.87324		0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	101.95317	9.69000	101.87324		0.00	0		
Total DV24/R2023 SPOT								0.00	0		
Total For DV24/R2023								0.00	0		
DV29 On 18/02/2029 Spot Bond			11.57000	94.61180	11.57000	94.52365		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	102.03462	10.10000	101.95134		0.00	0		
DV29/R On 18/02/2029 Spot Bond			10.10000	102.03462	10.10000	101.95134		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	100.89782		0.00	0		
Total DVF21 SPOT								0.00	0		
Total For DVF21								0.00	0		
DVF22 On 28/03/2022 Spot Bond					0.00000	100.22611		0.00	0		
Total DVF22 SPOT								0.00	0		
Total For DVF22								0.00	0		
DVF22B On 29/08/2022 Spot Bond					0.00000	100.19608		0.00	0		
Total DVF22B SPOT								0.00	0		
Total For DVF22B								0.00	0		
DVF22C On 24/10/2022 Spot Bond					0.00000	100.21521		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.51357				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.03905				0.00	0	200,000,00
Total DVF25 SPOT										0.00	0	200,000,00
Total For DVF25										0.00	0	200,000,00
DVF26 On 02/04/2026 Spot Bond					0.00000	96.31297				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.79264				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.77175				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.40519				0.00	0	500,000,00
Total DVFB25 SPOT										0.00	0	500,000,00
Total For DVFB25										0.00	0	500,000,00
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.30721				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	99.99991				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.11534				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	99.99978				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.12596				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.18076				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.48000	105.58366	4.48000	105.54522				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.36500	104.96702	5.36500	104.92173				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.27000	110.84912	6.27000	110.79334				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.04000	106.42924	5.04000	106.32738				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.92000	94.64310	4.92000	94.55281				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	133.03927	2.25000	132.94124				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.93000	141.33390	3.84000	142.01467				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.85300	130.08722	3.85300	129.97437				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.89500	126.07248	3.89500	125.96265				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.68000	109.87528	4.68000	109.77281				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.89000	96.64718	4.89000	96.55521				0.00	0	
Total EL36 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 EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	133.03927	2.25000	132.94124				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	148.76387				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	146.38828				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	112.92919				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	111.98287				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	112.26454				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	110.57783				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	102.71481				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	104.07104				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	98.75494				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	99.87545				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.05500	102.53868	9.05500	102.46345				0.00	0	36,200,000.00
Total EMM03 SPOT										0.00	0	36,200,000.00
Total For EMM03										0.00	0	36,200,000.00
EMM04 On 16/05/2028 Spot Bond			11.17000	11.17000	11.17000	98.69526				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.52000	11.52000	11.52000	97.71326				0.00	0	666,666.60
Total EMM05 SPOT										0.00	0	666,666.60
Total For EMM05										0.00	0	666,666.60
EMM06 On 23/06/2025 Spot Bond			9.13500	107.43900	9.13500	105.63555				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.13500	9.13500	9.13500	106.73639				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.69500	11.69500	11.69500	80.45469				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.63500	10.63500	10.63500	103.98462				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.69500	11.69500	11.69500	98.43462				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.92556				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF015 On 04/06/2023 Spot Bond					0.00000	100.88903				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.74789				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.76954				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.69962				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.72220				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	99.90505				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.93584				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	99.86117				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.71141				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.83341				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.85707				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.20879				0.00	0	
Total EQT004 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 EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	100.80499				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT005 On 30/10/2023 Spot Bond					0.00000	99.99999				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	101.07138				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B6 On 17/08/2022 Spot Bond					0.00000	101.02215				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	101.15009				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C6 On 17/08/2022 Spot Bond					0.00000	101.03199				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	101.08118				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA25 On 17/05/2022 Spot Bond					0.00000	101.00644				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA26 On 17/08/2022 Spot Bond					0.00000	100.98279				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA27 On 17/08/2023 Spot Bond					0.00000	101.13036				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.63000	109.79590	5.63000	109.74540				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	102.67688	10.00000	102.59388				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.20500	99.24125	8.20500	99.17586				2,764,467,984,000.00	336,924,800	2,622,595,70
Total ES26 SPOT										2,764,467,984,000.00	336,924,800	2,622,595,70
Total For ES26										2,764,467,984,000.00	336,924,800	2,622,595,70
ES26/R On 02/04/2026 Spot Bond			7.85000	100.65430	7.85000	100.59080				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.61000	74.34515	11.56000	74.53812				4,106,424,492,000.00	353,697,200	2,428,698,60
Total ES33 SPOT										4,106,424,492,000.00	353,697,200	2,428,698,60
Total For ES33										4,106,424,492,000.00	353,697,200	2,428,698,60
ES33/R On 15/09/2033 Spot Bond			7.50000	100.98519	7.50000	100.92460				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.02500	73.39710	12.02500	73.32688				5,019,083,485,000.00	417,387,400	5,529,100,00
Total ES42 SPOT										5,019,083,485,000.00	417,387,400	5,529,100,00
Total For ES42										5,019,083,485,000.00	417,387,400	5,529,100,00
ES42/R On 25/04/2042 Spot Bond			8.50000	100.18212	8.50000	100.11379				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	100.78920				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.78499				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.62170				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.21071				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.98863				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.08070				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.13120				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.01400				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.50328				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.97496				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.06288				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			4.86000	4.86000	4.86000	104.54065				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.91211				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	102.66407				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.43334				0.00	600,000,000	300,000,000
Total FRB22 SPOT										0.00	600,000,000	300,000,000
Total For FRB22										0.00	600,000,000	300,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	102.65550				0.00	0	
Total FRB23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interc
Total For FRB23									0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.46051			0.00	0	30,000,00
Total FRB24 SPOT									0.00	0	30,000,00
Total For FRB24									0.00	0	30,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.20025			0.00	0	50,000,00
Total FRB25 SPOT									0.00	0	50,000,00
Total For FRB25									0.00	0	50,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.99809			0.00	0	
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.83500	109.66724	8.83500	109.58912			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.71833			0.00	0	1,500,000,00
Total FRB28 SPOT									0.00	0	1,500,000,00
Total For FRB28									0.00	0	1,500,000,00
FRB29 On 19/04/2026 Spot Bond					0.00000	100.18214			0.00	0	
Total FRB29 SPOT									0.00	0	
Total For FRB29									0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.03500	100.78948	8.03500	100.72443			0.00	0	10,000,00
Total FRB30 SPOT									0.00	0	10,000,00
Total For FRB30									0.00	0	10,000,00
FRBI22 On 31/01/2022 Spot Bond			0.87500	171.60103	0.87500	171.49399		9,728,250,000,000.00	11,118,000,000	5,559,000,00	
Total FRBI22 SPOT								9,728,250,000,000.00	11,118,000,000	5,559,000,00	
Total For FRBI22								9,728,250,000,000.00	11,118,000,000	5,559,000,00	
FRBI23 On 07/12/2023 Spot Bond			2.22000	315.88011	2.22000	315.64843			0.00	0	10,000,00
Total FRBI23 SPOT									0.00	0	10,000,00
Total For FRBI23									0.00	0	10,000,00
FRBI25 On 31/01/2025 Spot Bond			2.33000	2.33000	2.33000	150.55809			0.00	0	40,000,00
Total FRBI25 SPOT									0.00	0	40,000,00
Total For FRBI25									0.00	0	40,000,00
FRBI28 On 31/03/2028 Spot Bond			3.63000	195.86241	3.63000	195.69667			0.00	0	
Total FRBI28 SPOT									0.00	0	
Total For FRBI28									0.00	0	
FRBI29 On 31/03/2029 Spot Bond			3.96000	3.96000	3.96000	104.39217			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.88000	4.88000	4.88000	213.03253				0.00	0	10,000,00
Total FRBI33 SPOT										0.00	0	10,000,00
Total For FRBI33										0.00	0	10,000,00
FRBI46 On 31/03/2046 Spot Bond			5.62000	83.87121	5.62000	83.78688				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.12000	92.59234	5.12000	92.50249				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			6.15000	6.15000	6.15000	81.07425				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			6.23000	6.23000	6.23000	80.28197				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			3.66500	3.66500	3.66500	143.56688				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	97.24233				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	170.27740	1.93000	170.15638				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.79000	169.21105	2.79000	169.07890				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.43348				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.72487				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	101.92572				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	101.02454				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	103.36567				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	99.99989				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	102.35473				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.99784				0.00	0	
Total FRC279 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 FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.67853				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	110.23545				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	101.60595				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.64569				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	108.30938				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.59282				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29 On 20/06/2022 Spot Bond					0.00000	101.80552				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	101.15085				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	101.17108				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29 On 20/06/2024 Spot Bond					0.00000	100.78159				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30 On 25/04/2023 Spot Bond					0.00000	101.57349				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30 On 11/11/2024 Spot Bond					0.00000	103.87116				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.18742				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	101.47901				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.88547				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	101.90032				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.58040				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	100.66605				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	100.73005				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	99.11453				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.77835				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	99.99991				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	98.29398				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC319 On 20/12/2026 Spot Bond					0.00000	100.72990				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC323 On 20/12/2024 Spot Bond					0.00000	100.74649				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC324 On 20/06/2026 Spot Bond					0.00000	100.67312				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC325 On 02/04/2024 Spot Bond					0.00000	100.35673				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC326 On 20/12/2022 Spot Bond					0.00000	101.03811				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC327 On 30/09/2022 Spot Bond					0.00000	100.43082				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	100.92120				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	101.16051				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.21968				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC335 On 31/05/2024 Spot Bond					0.00000	101.08449				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC336 On 13/09/2021 Spot Bond					0.00000	108.20222				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC337 On 25/04/2023 Spot Bond					0.00000	102.35723				0.00	0	
Total FRC337 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 FRC337										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	100.81454				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	101.35916				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.55012				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.86184				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 17/08/2021 Spot Bond					0.00000	100.96705				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	100.60622				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.23589				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 03/08/2021 Spot Bond					0.00000	99.95951				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC345 On 20/12/2025 Spot Bond					0.00000	100.78329				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	100.83166				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	99.99986				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	99.99988				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(On 31/07/2021 Spot Bond					0.00000	100.00002				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond					0.00000	101.06736				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(On 02/05/2023 Spot Bond					0.00000	100.44743				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	99.99988				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35(On 30/09/2021 Spot Bond					0.00000	100.47876				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	99.99987				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	99.99974				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	99.99973				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35(On 31/01/2022 Spot Bond					0.00000	99.99994				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35(On 14/11/2022 Spot Bond					0.00000	101.80767				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	99.99976				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC36 On 31/01/2024 Spot Bond					0.00000	99.99976				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.45990				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	99.78010				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	100.37012				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	100.38942				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	169.35344				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	169.42845				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	169.45347				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.42000	99.67232	4.42000	99.58184				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.82000	108.09978	4.82000	107.99753				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.25378				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.88230				0.00	0	
Total FRJ21 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 FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.52678				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.20812				0.00	0	400,000,00
Total FRJ23 SPOT										0.00	0	400,000,00
Total For FRJ23										0.00	0	400,000,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	102.08045				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.09314				0.00	20,000,000	10,000,00
Total FRJ25 SPOT										0.00	20,000,000	10,000,00
Total For FRJ25										0.00	20,000,000	10,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.07495				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.48701				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.08811				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.30800	4.30800	4.30800	96.39635				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.74000	4.74000	4.74000	109.12673				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.57372				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.09480				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS105 On 31/01/2038 Spot Bond			4.88000	107.26183	4.88000	107.15984				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			4.73000	216.37133	4.73000	216.16868				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.02000	105.33679	5.02000	105.23544				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.76000	4.76000	4.76000	215.53698				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.21500	145.99948	3.21500	145.88039				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	125.19448	3.70500	125.08736				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.82000	108.09978	4.82000	107.99753				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.88000	213.23481	4.88000	213.03253				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.93000	212.20161	4.93000	211.99947				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.74500	119.05261	2.74500	148.34320				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.96000	211.58461	4.96000	211.38257				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.02000	105.33679	5.02000	105.23544				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS126 On 31/03/2028 Spot Bond			4.38000	186.96457	4.38000	186.79511				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.77000	95.70763	5.77000	95.60975				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.27000	188.24032	4.27000	188.07137				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.33000	187.54323	4.33000	187.37400				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.47000	201.42333	5.47000	201.22273				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.72000	96.31536	5.72000	96.21726				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.02000	5.02000	5.02000	105.23544				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.00000	105.60923	5.00000	105.50779				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.14000	189.76085	4.14000	189.59250				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.24000	205.93029	5.24000	205.72900				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.27000	188.24032	4.27000	188.07137				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.27000	188.24032	4.27000	188.07137				0.00	0	
Total FRS143 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 FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.56000	184.89816	4.56000	184.72789				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.51500	144.45464	3.51500	144.33328				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.63000	170.65203	1.63000	170.53496				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.62000	184.21516	4.62000	184.04463				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.66000	183.76141	4.66000	183.59072				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.48500	144.60825	3.48500	144.48712				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.13500	189.81960	4.13500	189.65127				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.67000	4.67000	4.67000	183.47744				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 06/06/2025 Spot Bond					0.00000	18.68564				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	5.83733				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.20798				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.22881				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 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	
FRS174 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	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.67395				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.54203				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 04/10/2021 Spot Bond					0.00000	158.73913				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS183 On 16/11/2023 Spot Bond					0.00000	176.49044				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	148.72328				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	163.58182				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	40.05886				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	101.12916				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	101.30161				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS20(On 12/08/2025 Spot Bond					0.00000	101.19655				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20(On 06/08/2025 Spot Bond					0.00000	100.96759				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20(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	
FRS20(On 14/10/2025 Spot Bond					0.00000	100.24892				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20(On 18/11/2024 Spot Bond					0.00000	101.03915				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21(On 03/09/2021 Spot Bond					0.00000	126.20404				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS21(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	
FRS21(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	
FRS21(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	
FRS22(On 20/12/2024 Spot Bond					0.00000	100.52353				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22(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	
FRS22(On 06/07/2022 Spot Bond					0.00000	100.68570				0.00	0	
Total FRS222 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 FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.60622				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	100.00027				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	101.20323				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	106.80096				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	106.14928				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	107.59122				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	102.33353				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.10152				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 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	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.30873				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	102.60443				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.39938				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	100.27637				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS247 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	
FRS248 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	
FRS250 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	
FRS251 On 31/01/2022 Spot Bond					0.00000	99.99994				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS252 On 31/01/2022 Spot Bond					0.00000	99.99994				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	99.99995				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS255 On 02/03/2024 Spot Bond					0.00000	100.81693				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	98.82079				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS259 On 24/03/2022 Spot Bond					0.00000	101.18380				0.00	0	
Total FRS259 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 FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.86197				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.63507				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	317.16446				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.76000	319.37123	1.76000	319.14898				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.76000	1.76000	1.76000	319.14898				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.87000	171.60735	0.87000	171.50037				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.87000	171.60735	0.87000	171.50037				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	99.94372				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.72000	101.08578	4.72000	100.99098				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.25000	72.01894	4.25000	108.06536				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.63500	2.63500	2.63500	148.92657				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			2.91500	2.91500	2.91500	147.44684				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	311.15482				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.74000	4.74000	4.74000	106.50339				0.00	0	86,900,00
Total FRX23 SPOT										0.00	0	86,900,00
Total For FRX23										0.00	0	86,900,00
FRX24 On 10/12/2024 Spot Bond			6.08500	119.13603	6.08500	119.07718				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.63500	113.92454	6.63500	113.86293				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.16500	111.14406	7.16500	111.07994			353,483,842,000.00		49,334,800	17,951,30
Total FRX26 SPOT									353,483,842,000.00		49,334,800	17,951,30
Total For FRX26									353,483,842,000.00		49,334,800	17,951,30
FRX27 On 07/03/2027 Spot Bond			7.27500	115.23949	7.27500	115.17237				0.00	0	40,000,00
Total FRX27 SPOT										0.00	0	40,000,00
Total For FRX27										0.00	0	40,000,00
FRX28 On 26/07/2028 Spot Bond			7.64500	116.24494	7.64500	116.17269				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.92500	107.38779	8.92500	107.31012			178,500,000,000,000.00		20,000,000,000	20,070,000,00
Total FRX30 SPOT									178,500,000,000,000.00		20,000,000,000	20,070,000,00
Total For FRX30									178,500,000,000,000.00		20,000,000,000	20,070,000,00
FRX31 On 21/02/2031 Spot Bond			9.25000	103.42665	9.25000	103.34917				0.00	0	430,000,00
Total FRX31 SPOT										0.00	0	430,000,00
Total For FRX31										0.00	0	430,000,00
FRX32 On 31/03/2032 Spot Bond			9.37500	108.64907	9.37500	108.56752				0.00	0	90,000,00
Total FRX32 SPOT										0.00	0	90,000,00
Total For FRX32										0.00	0	90,000,00
FRX45 On 14/04/2045 Spot Bond			11.12000	74.44920	11.12000	74.38319				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.78312				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.22923				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.93012				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.83308				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.88433				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.91544				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.92459				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.07037				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.50371				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.86419				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	99.11867				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.90610				0.00	0	
Total GH5A31 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 GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.17481				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	103.10691				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.56000	112.75097	3.56000	112.65602				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.98060				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	101.14245				0.00	0	30,000,00
Total GRT11 SPOT										0.00	0	30,000,00
Total For GRT11										0.00	0	30,000,00
GRT14 On 15/09/2021 Spot Bond					0.00000	100.96320				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.24375				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.84000	110.16874	5.84000	110.11677				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.29874				0.00	0	800,000,00
Total GRT19 SPOT										0.00	0	800,000,00
Total For GRT19										0.00	0	800,000,00
GRT20 On 03/04/2024 Spot Bond					0.00000	101.17498				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.78500	103.30039	8.78500	103.22761				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.20079				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.24070				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.65961				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.07532				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.61468				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.18478				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.67178				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.69952				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	97.37912				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.83703				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	98.16726				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.41806				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT34 On 18/04/2029 Spot Bond					0.00000	97.66800				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.71703				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.44180				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.99998				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.72092				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.78870				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.97403				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.59997				0.00	1,200,000,000	300,000,000
Total GRT45 SPOT										0.00	1,200,000,000	300,000,000
Total For GRT45										0.00	1,200,000,000	300,000,000
GRT46 On 24/06/2021 Spot Bond					0.00000	100.57002				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.11429				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.12384				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.46632				0.00	0	
Total H10T1 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 H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.46196				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.37055				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.92294				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.40669				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.84762				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.06787				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.68821				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.86224				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.32135				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.95637				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.81861				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.78930				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.47194				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.44333				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.43523				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.36000	314.82716	2.36000	314.59266				0.00	0	
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	319.25911				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.13500	103.16983	10.13500	103.08534				0.00	0	50,020,000,00
Total HWAY30 SPOT										0.00	0	50,020,000,00
Total For HWAY30										0.00	0	50,020,000,00
HWAY3 On 28/02/2033 Spot Bond			4.75000	77.96586	4.75000	99.17575				0.00	0	11,300,000,00
Total HWAY33 SPOT										0.00	0	11,300,000,00
Total For HWAY33										0.00	0	11,300,000,00
HWAY3 On 31/07/2034 Spot Bond			11.66000	86.25582	11.66000	86.17484				0.00	0	12,620,000,00
Total HWAY34 SPOT										0.00	0	12,620,000,00
Total For HWAY34										0.00	0	12,620,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.36899	100.00000	11.29284				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.70000	85.52252	11.70000	85.44197				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	11.36790	100.00000	11.29175				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWF11 On 15/07/2022 Spot Bond					0.00000	100.35430				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	100.15708				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.84525				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.13000	151.74955	2.06500	151.99254				138,444,345,915,000.00	64,997,345,500	352,952,810,50
Total I2025 SPOT										18,444,345,915,000.00	64,997,345,500	352,952,810,50
Total For I2025										18,444,345,915,000.00	64,997,345,500	352,952,810,50
I2029 On 31/03/2029 Spot Bond			3.09000	111.24385	3.09000	111.15456				396,676,278,000,000.00	128,374,200,000	159,632,800,00
Total I2029 SPOT										16,676,278,000,000.00	128,374,200,000	159,632,800,00
Total For I2029										16,676,278,000,000.00	128,374,200,000	159,632,800,00
I2033 On 28/02/2033 Spot Bond			3.92000	104.89614	3.92000	104.80510				497,625,207,520,000.00	126,945,206,000	195,048,694,80
Total I2033 SPOT										17,625,207,520,000.00	126,945,206,000	195,048,694,80
Total For I2033										17,625,207,520,000.00	126,945,206,000	195,048,694,80
I2038 On 31/01/2038 Spot Bond			4.18000	117.54472	4.12000	118.37439				276,696,354,000,000.00	66,195,300,000	348,087,810,00
Total I2038 SPOT										16,696,354,000,000.00	66,195,300,000	348,087,810,00
Total For I2038										16,696,354,000,000.00	66,195,300,000	348,087,810,00
I2046 On 31/03/2046 Spot Bond			4.10000	107.79522	4.10000	107.69993				543,135,200,000,000.00	132,472,000,000	305,592,000,00
Total I2046 SPOT										13,135,200,000,000.00	132,472,000,000	305,592,000,00
Total For I2046										13,135,200,000,000.00	132,472,000,000	305,592,000,00
I2050 On 31/12/2050 Spot Bond			4.25000	108.35433	4.12000	110.91942				303,331,000,000,000.00	71,372,000,000	262,326,329,40
Total I2050 SPOT										13,331,000,000,000.00	71,372,000,000	262,326,329,40
Total For I2050										13,331,000,000,000.00	71,372,000,000	262,326,329,40
IBL101 On 24/05/2022 Spot Bond			5.67500	5.67500	5.67500	107.39888				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.60328				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.48000	313.92813	2.48000	313.69124				0.00	0	
Total IBL109 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 IBL109										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.89725				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.08007				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.93932				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	101.01630				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.47975				0.00	5,000,000,000	2,500,000,000
Total IBL123 SPOT										0.00	5,000,000,000	2,500,000,000
Total For IBL123										0.00	5,000,000,000	2,500,000,000
IBL124 On 14/02/2024 Spot Bond					0.00000	101.02940				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.25467				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.92568				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.22926				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.14390				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.88957				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.30980				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.99765				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.93368				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.80579				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.73688				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.89257				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.88797				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.59081				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.38173				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.79606				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.83100				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	98.27930				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL154 On 19/11/2025 Spot Bond					0.00000	100.90811				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.13685				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.11159				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.11518				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL158 On 24/05/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL158 SPOT										0.00	0	
Total For IBL158										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.11373				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.14206				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.22852				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.22868				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.23687				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL165 On 28/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	12,000,000,00
Total IBL165 SPOT										0.00	0	12,000,000,00
Total For IBL165										0.00	0	12,000,000,00
IBL36 On 31/01/2022 Spot Bond			0.95000	0.95000	0.95000	171.39832				0.00	0	
Total IBL36 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 IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.33000	112.01025	6.33000	111.95242				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.11026				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.27000	171.10344	1.27000	170.99112				0.00	0	40,000,00
Total IBL67 SPOT										0.00	0	40,000,00
Total For IBL67										0.00	0	40,000,00
IBL78 On 25/11/2022 Spot Bond			4.75000	112.26209	4.75000	112.21843				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	101.05725				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.56000	104.93713	4.56000	104.89790				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	100.48010	100.00000	99.69714				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	101.03595				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.12198				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.50449				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.03500	108.82017	8.03500	108.74915				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG06 On 13/05/2030 Spot Bond			10.07000	112.35591	10.07000	112.50056				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 _n 05/12/2021 Spot Bond					0.00000	100.83535				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 _n 05/12/2026 Spot Bond			8.60500	113.98569	8.60500	113.90657				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 _n 26/04/2023 Spot Bond					0.00000	98.99696				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 _n 12/11/2021 Spot Bond					0.00000	101.04918				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 _n 12/11/2023 Spot Bond					0.00000	99.93623				0.00	0	800,000,0€
Total IDCG15 SPOT										0.00	0	800,000,0€
Total For IDCG15										0.00	0	800,000,0€
IDCG16 _n 12/11/2025 Spot Bond					0.00000	99.59445				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 _n 08/02/2024 Spot Bond					0.00000	101.19122				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 _n 12/03/2022 Spot Bond					0.00000	100.67550				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 _n 12/03/2024 Spot Bond					0.00000	99.16238				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 _n 18/12/2022 Spot Bond					0.00000	100.59792				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 _n 18/12/2024 Spot Bond					0.00000	99.03302				0.00	0	20,000,0€
Total IDCG22 SPOT										0.00	0	20,000,0€
Total For IDCG22										0.00	0	20,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.11724				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.68272				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.48500	107.27568	7.48500	107.21073				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.57964				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.46845				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.76208				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	100.18708				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.89667				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	101.14153				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.68347				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.57502				0.00	0	
Total IPF18 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 IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.58534				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.33106				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.02508				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	99.93086				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.22258				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.17659				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.19826				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.53529				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.91301				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.44608				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.73550				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC33 On 10/05/2021 Spot Bond					0.00000	100.93028				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPFC33 SPOT										0.00	0	
Total For IPFC33										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.13666				0.00	0	1,970,000,00
Total IPFG01 SPOT										0.00	0	1,970,000,00
Total For IPFG01										0.00	0	1,970,000,00
IV017/F On 31/01/2022 Spot Bond			2.75000	100.69655	2.75000	100.67376				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.03000	179.62415	5.03000	179.45199				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.39190				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	100.70925				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.83751				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	168.35866				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	101.87096				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.69000	102.75918	7.69000	102.69624				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.86886				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.69500	7.69500	7.69500	108.08899				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV044 On 31/01/2022 Spot Bond					0.00000	99.99963				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.87000	170.35221	1.87000	170.23200				0.00	0	10,000,00
Total IV045 SPOT										0.00	0	10,000,00
Total For IV045										0.00	0	10,000,00
IV046 On 21/06/2022 Spot Bond					0.00000	102.36821				0.00	0	222,000,00
Total IV046 SPOT										0.00	0	222,000,00
Total For IV046										0.00	0	222,000,00
IV050 On 26/06/2024 Spot Bond					0.00000	103.71131				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.93000	180.73175	4.93000	180.55998				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.47462				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.86000	102.18199	10.86000	102.09303				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.17500	107.03350	6.17500	106.97986				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.53325				0.00	0	222,000,00
Total IVC097 SPOT										0.00	0	222,000,00
Total For IVC097										0.00	0	222,000,00
IVC103 On 29/06/2021 Spot Bond					0.00000	100.54627				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.53759				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.23488				0.00	0	
Total IVC109 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 IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.82500	104.61787	5.82500	104.56793				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.75605				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.30554				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.12697				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.31321				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.99269				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.61108				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.86501				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.33681				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.40907				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.55454				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.09058				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.05392				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.94280				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.06153				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.69551				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.61373				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.18901				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.85070				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.45943				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.34577				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC181 On 11/02/2023 Spot Bond					0.00000	101.06756				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	101.14397				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.70912				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.57539				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.69059	7.40000	102.62911				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.88601				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	101.00033				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	101.12535				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.69336				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVZ039 On 29/04/2021 Spot Bond			3.95000	3.95000	3.95000	3.95000				0.00	0	
Total IVZ039 SPOT										0.00	0	
Total For IVZ039										0.00	0	
IVZ040 On 06/05/2021 Spot Bond			3.95000	3.95000	3.95000	99.89190		19,750,000,000,000.00		5,000,000,000	5,000,000,000	
Total IVZ040 SPOT								19,750,000,000,000.00		5,000,000,000	5,000,000,000	
Total For IVZ040								19,750,000,000,000.00		5,000,000,000	5,000,000,000	
IVZ041 On 13/05/2021 Spot Bond			4.05000	4.05000	4.05000	99.81173				0.00	0	
Total IVZ041 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 IVZ041										0.00	0	
IVZ042 On 20/05/2021 Spot Bond			4.05000	4.05000	4.05000	99.73441				0.00	0	
Total IVZ042 SPOT										0.00	0	
Total For IVZ042										0.00	0	
IVZ043 On 27/05/2021 Spot Bond			4.05000	4.05000	4.05000	99.65721				0.00	0	
Total IVZ043 SPOT										0.00	0	
Total For IVZ043										0.00	0	
IVZ044 On 03/06/2021 Spot Bond			4.05000	4.05000	4.05000	99.58013				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	99.52514				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	99.50317				0.00	0	
Total IVZ046 SPOT										0.00	0	
Total For IVZ046										0.00	0	
IVZ047 On 17/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.41928				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	99.34162				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	99.26409				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	99.18667				0.00	0	
Total IVZ050 SPOT										0.00	0	
Total For IVZ050										0.00	0	
IVZ051 On 22/07/2021 Spot Bond			4.10000	4.10000	4.10000	99.03220				0.00	0	
Total IVZ051 SPOT										0.00	0	
Total For IVZ051										0.00	0	
IVZ052 On 29/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ052 SPOT										0.00	0	
Total For IVZ052										0.00	0	
JIBAR On 15/03/2060 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 JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.73533				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.71666				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			5.66000	102.32143	5.66000	102.27513				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.01076				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.97540				0.00	0	2,500,000.00
Total KAP013 SPOT										0.00	0	2,500,000.00
Total For KAP013										0.00	0	2,500,000.00
KAP014 On 19/07/2024 Spot Bond					0.00000	100.16218				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	96.87194				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	99.72423				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.17706				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.25187				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.43260				0.00	0	5,000,000.00
Total KAP11 SPOT										0.00	0	5,000,000.00
Total For KAP11										0.00	0	5,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KW01 On 31/10/2027 Spot Bond			8.57500	124.24176	8.57500	124.15674				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	97.74265				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	95.59087				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.64000	107.79162	6.64000	107.73360				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	95.76490				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.66000	105.39256	8.66000	105.31936				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.58257				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.20500	97.32579	12.20500	97.23027				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.71000	103.91468	9.71000	103.83351				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	97.66376				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	93.13050				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	99.85479				0.00	0	
Total LBK32 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 LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.38744				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.12866				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.69491				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	86.79394				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.59708				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.17000	106.20047	6.17000	106.14759				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.46744				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.89509				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.46943				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.65517				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.88237				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.93848				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL30 On 19/05/2021 Spot Bond					0.00000	101.55308				0.00	0	
Total LHL30 SPOT										0.00	0	
Total For LHL30										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	99.99982				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	101.32834				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	101.36331				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.49719				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.97948				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.00692				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.90860				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	101.11584				0.00	0	1,070,000,00
Total MBF061 SPOT										0.00	0	1,070,000,00
Total For MBF061										0.00	0	1,070,000,00
MBF06 On 07/06/2022 Spot Bond					0.00000	100.94077				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.86509				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF06 On 16/09/2021 Spot Bond					0.00000	100.67740				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.84501				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.91389				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.78853				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.90181				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.02457				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.60750				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.88518				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	101.22512				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.83517				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.42500				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.43371				0.00	0	
Total MBP049 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 MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.29222				0.00	0	50,000,00
Total MBP050 SPOT										0.00	0	50,000,00
Total For MBP050										0.00	0	50,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.75266				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.46127				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.51500	7.51500	7.51500	116.03476				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.46000	108.96657	5.46000	108.91794				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	101.66963				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.19568				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.53225				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.13500	108.77653	8.13500	108.70506				0.00	0	40,000,00
Total MML02 SPOT										0.00	0	40,000,00
Total For MML02										0.00	0	40,000,00
MML03 On 15/03/2028 Spot Bond					0.00000	101.13618				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.38500	98.85615	8.38500	98.79871				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.26798				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.14349				0.00	0	320,000,00
Total MTN09 SPOT										0.00	0	320,000,00
Total For MTN09										0.00	0	320,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	100.90885				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.77554				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.26476				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.98836				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	99.86665				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	99.86119				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.61236				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.79619				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.02910				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.78402				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN20 On 07/09/2026 Spot Bond					0.00000	100.59826				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.86677				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.01555				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.08500	102.84366	8.08500	102.77614				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.01684				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	101.21177				0.00	0	
Total MTNC22 SPOT										0.00	0	
Total For MTNC22										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	101.02515				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.02515				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.09831				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.09824				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.35056				0.00	0	
Total N6C26 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 N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.14907				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.61664				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.79205				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.47169				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.53701				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.68878				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.81761				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.93595				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.64000	107.58354	5.64000	107.53396				0.00	0	10,000,000.00
Total NAM01 SPOT										0.00	0	10,000,000.00
Total For NAM01										0.00	0	10,000,000.00
NAM03 On 01/08/2023 Spot Bond			6.26000	110.36621	6.26000	110.30984				0.00	0	5,000,000.00
Total NAM03 SPOT										0.00	0	5,000,000.00
Total For NAM03										0.00	0	5,000,000.00
NAM04 On 01/08/2026 Spot Bond			9.01500	108.75702	9.01500	108.67758				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.11623				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.13746				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	99.99997				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.22620				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.01344				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			5.82500	111.38714	5.82500	111.33502				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			4.71000	103.93418	4.71000	103.89423				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.12500	104.70772	5.12500	104.66381				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.38500	112.18349	6.38500	112.12507				0.00	0	176,800,00
Total NBK16A SPOT										0.00	0	176,800,00
Total For NBK16A										0.00	0	176,800,00
NBK17 On 22/04/2026 Spot Bond			6.90500	112.92255	6.90500	112.85974				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			5.65500	108.16053	5.65500	108.11083				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.89500	118.98239	6.89500	118.91593				0.00	0	160,00
Total NBK20A SPOT										0.00	0	160,00
Total For NBK20A										0.00	0	160,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK20I On 25/06/2021 Spot Bond					0.00000	100.55474				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21I On 21/07/2027 Spot Bond			7.93500	115.99856	7.93500	115.92378				0.00	0	20,000,00
Total NBK21A SPOT										0.00	0	20,000,00
Total For NBK21A										0.00	0	20,000,00
NBK22I On 19/11/2022 Spot Bond			4.75000	112.41694	4.75000	112.37321				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23I On 19/11/2025 Spot Bond			6.62000	120.59381	6.62000	120.52873				0.00	0	160,00
Total NBK23A SPOT										0.00	0	160,00
Total For NBK23A										0.00	0	160,00
NBK24I On 19/11/2027 Spot Bond			7.66000	121.58821	7.66000	121.51249				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	101.11565				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25I On 17/02/2023 Spot Bond			5.23500	5.23500	5.23500	111.31378				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	104.18291				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26I On 10/05/2023 Spot Bond			100.00000	33.13970	100.00000	32.91774				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.99331				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27I On 10/05/2026 Spot Bond			7.84500	118.85313	7.84500	118.77736				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28I On 02/08/2023 Spot Bond			5.15500	112.66936	5.15500	112.62185				0.00	0	
Total NBK28A 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 NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.00500	117.77091	7.00500	117.70372				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.61000	112.10437	5.61000	112.05298				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.28500	114.14910	5.28500	114.09977				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	102.62821				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34 On 10/05/2021 Spot Bond					0.00000	101.19732				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	103.06673				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	102.76165				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38 On 02/08/2021 Spot Bond					0.00000	100.23211				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.81000	9.81000	9.81000	72.09753				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.10718				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	101.72408				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.87670				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.93882				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.08601				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.54101				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	101.11022				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.83062				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	102.15849				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.25567				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.44392				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.47811				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.98311				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.10878				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	

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 01/08/2024 Spot Bond					0.00000	99.96232				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.05024				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.33439				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.04517				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.32051				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.89988				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.19947				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.21561				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.60628				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			8.98000	105.43559	8.98000	105.36011				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.60111				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.01500	104.90319	9.01500	104.82781				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.60628				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.61442				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.62474				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	102.28024				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.81674				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	101.76285				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.11887				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.00697				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.43537				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.75681				0.00	0	430,000,00
Total NGL04 SPOT										0.00	0	430,000,00
Total For NGL04										0.00	0	430,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL05 On 26/07/2023 Spot Bond					0.00000	101.23415				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.12718				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.08248				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.97499				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	104.21803				0.00	11,840,000,000	3,000,000,000
Total NGLT1A SPOT										0.00	11,840,000,000	3,000,000,000
Total For NGLT1A										0.00	11,840,000,000	3,000,000,000
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.09707				0.00	0	40,000,000
Total NGLT1B SPOT										0.00	0	40,000,000
Total For NGLT1B										0.00	0	40,000,000
NGT10 On 25/03/2024 Spot Bond					0.00000	103.78675				0.00	0	5,000,000,000
Total NGT103 SPOT										0.00	0	5,000,000,000
Total For NGT103										0.00	0	5,000,000,000
NGT10 On 15/01/2025 Spot Bond					0.00000	103.52577				0.00	0	50,000,000
Total NGT104 SPOT										0.00	0	50,000,000
Total For NGT104										0.00	0	50,000,000
NGT10 On 22/05/2025 Spot Bond					0.00000	102.13420				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.08568				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.26929				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	103.18390				0.00	0	
Total NGT108 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 NGT108										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	99.66822	13.50000	106.27829				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.93818				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.04091				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.03707				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.74703				0.00	0	1,910,000,00
Total NHM012 SPOT										0.00	0	1,910,000,00
Total For NHM012										0.00	0	1,910,000,00
NHM01 On 20/11/2021 Spot Bond					0.00000	101.40810				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.88733				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.69130				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	102.23624				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.31875				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	101.30201				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.93000	4.93000	4.93000	211.99947				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	195.57485				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.82000	2.82000	2.82000	147.94697				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.39000	3.39000	3.39000	108.76887				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.87000	4.87000	4.87000	107.29891				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			2.92500	2.92500	2.92500	147.39431				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	196.90373	3.45000	196.73967				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.31500	3.31500	3.31500	145.36256				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	199.95263				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.43000	198.31585	3.43000	198.15121				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.98500	105.81412	4.98500	105.71261				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN014 On 10/09/2024 Spot Bond					0.00000	102.21434				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.80314				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	97.71267				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	132.76100				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.76187				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.93789				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	101.01176				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.71350				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.33161				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	124.30803				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.00592				0.00	0	
Total NN039 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 NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.04339				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.35527				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	141.87381				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.34788				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	141.66689				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	140.48292				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.75158				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	128.61293				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.62172				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	98.30681				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	98.10967				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.56889				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.79162				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.72395				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	100.50787				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	110.25000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	108.59000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	112.10000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	110.79000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	109.93871				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	109.64321				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	100.94998				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02 On 09/06/2021 Spot Bond					0.00000	100.64017				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	

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 14/07/2021 Spot Bond					0.00000	100.20650				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF02 On 10/05/2021 Spot Bond					0.00000	99.86935				0.00	0	
Total NNF024 SPOT										0.00	0	
Total For NNF024										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	91.32451				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02 On 19/05/2021 Spot Bond					0.00000	100.94735				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	100.26452				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	109.64321				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	100.13219				0.00	0	
Total NNF030 SPOT										0.00	0	
Total For NNF030										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	129.76110				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	107.91117				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.71034				0.00	0	
Total NQ1A10 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 NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	85.47118				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2022 Spot Bond					0.00000	101.01421				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2023 Spot Bond					0.00000	101.01611				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2021 Spot Bond					0.00000	100.95196				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.76511				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	111.79630				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2: On 22/05/2023 Spot Bond					0.00000	101.08929				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2: On 22/05/2022 Spot Bond					0.00000	101.04348				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	100.84723				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	113.95264				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D: On 22/05/2052 Spot Bond					0.00000	100.87460				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			6.33000	108.40125	6.33000	108.34620				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.61000	199.15444	2.61000	199.00206				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.28500	121.04351	9.28500	120.95301				0.00	0	5,000,000.00
Total NRA028 SPOT										0.00	0	5,000,000.00
Total For NRA028										0.00	0	5,000,000.00
NRA02 On 30/11/2028 Spot Bond			100.00000	17.45207	100.00000	17.33582				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	100.93686				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.12631				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.95932				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.45008				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.68356				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.69283				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.70606				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC31 On 10/06/2022 Spot Bond					0.00000	100.77736				0.00	800,000,000	200,000,000
Total NTC31 SPOT										0.00	800,000,000	200,000,000
Total For NTC31										0.00	800,000,000	200,000,000
NTC32 On 29/09/2022 Spot Bond					0.00000	101.10492				0.00	0	19,000,000,000
Total NTC32 SPOT										0.00	0	19,000,000,000
Total For NTC32										0.00	0	19,000,000,000
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.63100				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.70456				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.50000	105.32471	5.50000	105.27814				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.19500	113.85046	7.19500	113.78487				0.00	0	1,530,000,000
Total OML07 SPOT										0.00	0	1,530,000,000
Total For OML07										0.00	0	1,530,000,000
OML09 On 14/09/2022 Spot Bond			5.69000	108.21232	5.69000	108.16283				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.52000	115.54883	7.52000	115.47932				0.00	0	850,000,000
Total OML10 SPOT										0.00	0	850,000,000
Total For OML10										0.00	0	850,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	100.72136				0.00	0	40,000,000
Total OML11 SPOT										0.00	0	40,000,000
Total For OML11										0.00	0	40,000,000
OML12 On 12/11/2025 Spot Bond					0.00000	102.47457				0.00	0	120,000,000
Total OML12 SPOT										0.00	0	120,000,000
Total For OML12										0.00	0	120,000,000
PEP01 On 10/03/2023 Spot Bond					0.00000	100.79402				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.76210				0.00	0	
Total PEP02 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 PEP02									0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.95564			0.00	0	
Total PMM51 SPOT									0.00	0	
Total For PMM51									0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.32359			0.00	0	40,000,00
Total PMM53 SPOT									0.00	0	40,000,00
Total For PMM53									0.00	0	40,000,00
PMM54 On 07/05/2021 Spot Bond					0.00000	99.90513			0.00	0	
Total PMM54 SPOT									0.00	0	
Total For PMM54									0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.92125			0.00	0	
Total PMM55 SPOT									0.00	0	
Total For PMM55									0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.00690			0.00	0	
Total PRE2A3 SPOT									0.00	0	
Total For PRE2A3									0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.13492			0.00	0	
Total PRE2B1 SPOT									0.00	0	
Total For PRE2B1									0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.15320			0.00	0	
Total PRE2C1 SPOT									0.00	0	
Total For PRE2C1									0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.17148			0.00	0	
Total PRE2D1 SPOT									0.00	0	
Total For PRE2D1									0.00	0	
R186 On 21/12/2026 Spot Bond			7.28000	118.48620	7.23500	118.64040			808,282,520,760,000.00	1,896,742,104,500	1,084,737,238,00
Total R186 SPOT									18,282,520,760,000.00	896,742,104,500	1,084,737,238,00
Total For R186									18,282,520,760,000.00	896,742,104,500	1,084,737,238,00
R197 On 07/12/2023 Spot Bond			1.42000	321.98289	1.41000	321.84520			30,268,720,000,000.00	21,316,000,000	77,458,300,00
Total R197 SPOT									10,268,720,000,000.00	21,316,000,000	77,458,300,00
Total For R197									10,268,720,000,000.00	21,316,000,000	77,458,300,00
R202 On 07/12/2033 Spot Bond			4.00000	232.45887	3.93000	233.87214			241,658,347,200,000.00	60,414,586,800	141,358,678,20
Total R202 SPOT									11,658,347,200,000.00	60,414,586,800	141,358,678,20
Total For R202									11,658,347,200,000.00	60,414,586,800	141,358,678,20
R2023 On 28/02/2023 Spot Bond			4.67000	106.66949	4.66000	106.64738			389,378,923,438,000.00	725,777,071,400	1,160,549,047,50

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 R2023 SPOT									19,378,923,438,000.00	725,777,071,400	160,549,047,50
Total For R2023									19,378,923,438,000.00	725,777,071,400	160,549,047,50
R2030 On 31/01/2030 Spot Bond			9.13500	95.27468	9.13500	95.20417			236,299,278,745,500.00	1,339,496,363,300	1,724,146,121,50
Total R2030 SPOT									16,299,278,745,500.00	339,496,363,300	724,146,121,50
Total For R2030									16,299,278,745,500.00	339,496,363,300	724,146,121,50
R2032 On 31/03/2032 Spot Bond			9.94500	89.59697	9.94500	89.52572			546,575,417,970,000.00	356,618,946,000	1,002,982,618,80
Total R2032 SPOT									16,575,417,970,000.00	356,618,946,000	1,002,982,618,80
Total For R2032									16,575,417,970,000.00	356,618,946,000	1,002,982,618,80
R2035 On 28/02/2035 Spot Bond			10.67000	88.69135	10.67000	88.61623			230,726,428,904,000.00	677,668,831,200	1,655,244,422,90
Total R2035 SPOT									10,726,428,904,000.00	677,668,831,200	555,244,422,90
Total For R2035									10,726,428,904,000.00	677,668,831,200	555,244,422,90
R2037 On 31/01/2037 Spot Bond			10.87000	84.44700	10.87000	84.37295			126,816,527,172,000.00	1,115,622,495,600	1,639,444,684,90
Total R2037 SPOT									16,816,527,172,000.00	115,622,495,600	539,444,684,90
Total For R2037									16,816,527,172,000.00	115,622,495,600	539,444,684,90
R2040 On 31/01/2040 Spot Bond			11.02000	86.38069	11.02000	86.30393			567,844,049,792,000.00	686,737,209,600	1,350,912,515,50
Total R2040 SPOT									17,844,049,792,000.00	686,737,209,600	350,912,515,50
Total For R2040									17,844,049,792,000.00	686,737,209,600	350,912,515,50
R2044 On 31/01/2044 Spot Bond			11.07000	83.04390	11.07000	82.96978			948,530,822,522,000.00	1,260,029,884,600	972,551,000,00
Total R2044 SPOT									18,530,822,522,000.00	260,029,884,600	972,551,000,00
Total For R2044									18,530,822,522,000.00	260,029,884,600	972,551,000,00
R2048 On 28/02/2048 Spot Bond			10.98000	82.34007	10.98000	82.26835			646,060,186,294,000.00	1,880,333,350,300	1,486,052,934,80
Total R2048 SPOT									16,060,186,294,000.00	880,333,350,300	486,052,934,80
Total For R2048									16,060,186,294,000.00	880,333,350,300	486,052,934,80
R209 On 31/03/2036 Spot Bond			10.66000	67.97598	10.61000	68.19783			556,979,461,384,000.00	521,292,632,400	951,061,401,20
Total R209 SPOT									16,979,461,384,000.00	521,292,632,400	951,061,401,20
Total For R209									16,979,461,384,000.00	521,292,632,400	951,061,401,20
R210 On 31/03/2028 Spot Bond			3.02000	203.45532	2.93000	204.44204			104,208,120,000,000.00	34,506,000,000	113,258,583,40
Total R210 SPOT									14,208,120,000,000.00	34,506,000,000	113,258,583,40
Total For R210									14,208,120,000,000.00	34,506,000,000	113,258,583,40
R212 On 31/01/2022 Spot Bond			0.60000	171.94891	0.62000	171.81994			87,600,000,000,000.00	146,000,000,000	227,487,200,00
Total R212 SPOT									17,600,000,000,000.00	146,000,000,000	227,487,200,00
Total For R212									17,600,000,000,000.00	146,000,000,000	227,487,200,00
R213 On 28/02/2031 Spot Bond			9.63000	84.72667	9.57000	84.99697			668,036,520,250,000.00	277,054,675,000	693,760,039,10
Total R213 SPOT									18,036,520,250,000.00	277,054,675,000	693,760,039,10
Total For R213									18,036,520,250,000.00	277,054,675,000	693,760,039,10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214 On 28/02/2041 Spot Bond			10.95500	65.35240	10.95500	65.29559			118,283,945,065,500.00	375,927,334,100	865,344,608,30
Total R214 SPOT									18,283,945,065,500.00	375,927,334,100	865,344,608,30
Total For R214									18,283,945,065,500.00	375,927,334,100	865,344,608,30
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.76785			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.89583			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.39775			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.75705			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.31583			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.03752			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.37561			0.00	1,200,000,000	300,000,00
Total RDFB16 SPOT									0.00	1,200,000,000	300,000,00
Total For RDFB16									0.00	1,200,000,000	300,000,00
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.91587			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.75859			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.82190			0.00	0	800,000,00
Total RDFB19 SPOT									0.00	0	800,000,00
Total For RDFB19									0.00	0	800,000,00
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.55954			0.00	0	
Total RDFB20 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 RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.58533				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.47854				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	98.62349				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.33224				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.03801				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.76905				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	100.69542				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	99.84729				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	101.33156				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.02358				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.33045				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	102.26103				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	103.25348				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.30796				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.34786				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	101.04879				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.25412				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.92342				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.16258				0.00	0	200,000,00
Total RES49 SPOT										0.00	0	200,000,00
Total For RES49										0.00	0	200,000,00
RES50 On 22/10/2023 Spot Bond					0.00000	100.12809				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	
RW23 On 10/12/2023 Spot Bond			6.31000	111.32586	6.31000	111.26887				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	

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			11.44000	98.06621	11.44000	97.97634				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			4.92000	111.80685	4.92000	111.76183				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	
SBN01 On 31/07/2021 Spot Bond					0.00000	99.99835				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.78616				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.45000	104.44060	4.45000	104.40266				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.98000	117.52982	6.98000	117.46301				0.00	0	30,000,00
Total SBS20 SPOT										0.00	0	30,000,00
Total For SBS20										0.00	0	30,000,00
SBS21 On 15/05/2026 Spot Bond					0.00000	105.26123				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.51000	113.84005	5.51000	113.78878				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.07500	108.31063	7.07500	108.24825				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.50000	114.83925	7.50000	114.76958				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.04000	113.46055	6.04000	113.40552				0.00	0	
Total SBS34 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 SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.27500	111.59935	6.27500	111.54222				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.61500	109.12499	8.61500	109.04873				0.00	0	30,000,00
Total SBS39 SPOT										0.00	0	30,000,00
Total For SBS39										0.00	0	30,000,00
SBS4 On 16/11/2021 Spot Bond			4.21000	106.29060	4.21000	106.25390				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.82500	107.24669	4.82500	112.18644				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.67500	115.00795	6.67500	120.25383				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.65000	115.78421	7.65000	121.10875				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.94500	111.89476	4.94500	111.84947				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.50410				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.53955				0.00	0	30,000,00
Total SBS49 SPOT										0.00	0	30,000,00
Total For SBS49										0.00	0	30,000,00
SBS50 On 31/01/2022 Spot Bond			4.36500	106.08592	4.36500	106.04796				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.67000	5.67000	5.67000	112.71869				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.64515				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.03832				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.53841				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.60000	108.13761	4.60000	108.09709				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.44404				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.78920				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.75053				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.61168				0.00	0	500,000,0€
Total SBS62 SPOT										0.00	0	500,000,0€
Total For SBS62										0.00	0	500,000,0€
SBS63 On 31/01/2026 Spot Bond					0.00000	100.61552				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.65454				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.67581				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.86611				0.00	6,000,000,000	3,400,000,0€
Total SBS66 SPOT										0.00	6,000,000,000	3,400,000,0€
Total For SBS66										0.00	6,000,000,000	3,400,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS67 On 26/06/2029 Spot Bond					0.00000	101.49157				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.17751				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.87969				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.83000	318.83685	1.83000	318.61314				0.00	0	10,000,00
Total SBSI11 SPOT										0.00	0	10,000,00
Total For SBSI11										0.00	0	10,000,00
SBSI14 On 07/12/2033 Spot Bond			4.88000	4.88000	4.88000	213.03253				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.50023				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.18199				0.00	0	400,000,00
Total SBT102 SPOT										0.00	0	400,000,00
Total For SBT102										0.00	0	400,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	103.81800				0.00	0	50,000,00
Total SBT103 SPOT										0.00	0	50,000,00
Total For SBT103										0.00	0	50,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	104.05744				0.00	0	20,000,00
Total SBT104 SPOT										0.00	0	20,000,00
Total For SBT104										0.00	0	20,000,00
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			50,000,000,000,000.00	500,000,000	520,000,00	
Total SBT105 SPOT									50,000,000,000,000.00	500,000,000	520,000,00	
Total For SBT105									50,000,000,000,000.00	500,000,000	520,000,00	
SBT201 On 13/02/2023 Spot Bond					0.00000	103.34026				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.08628				0.00	0	
Total SBT202 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 SBT202										0.00	0	
SBT202 On 03/12/2023 Spot Bond			6.76000	112.79114	6.76000	112.72935				0.00	0	200,000,00
Total SBT203 SPOT										0.00	0	200,000,00
Total For SBT203										0.00	0	200,000,00
SBT203 On 16/04/2024 Spot Bond					0.00000	100.23717				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT204 On 31/01/2025 Spot Bond					0.00000	99.50576				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT206 On 25/06/2025 Spot Bond					0.00000	105.57623				0.00	9,000,000,000	3,500,000,00
Total SBT207 SPOT										0.00	9,000,000,000	3,500,000,00
Total For SBT207										0.00	9,000,000,000	3,500,000,00
SBT207 On 28/11/2025 Spot Bond					0.00000	101.22666				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.45399				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.22869				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	101.39046				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.14739				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.10088				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.23690				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.14133				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.19794				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.21211				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.11104				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.21210				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.38392				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.33341				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.43159				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.25254				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.46000	110.21619	6.46000	110.15877				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.24297				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SNT05 On 30/11/2025 Spot Bond					0.00000	100.93195				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.61759				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	101.07969				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.51342				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.93928				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.00295				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.55213				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.69337				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.69248				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.92366				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.40776				0.00	0	3,800,000,00
Total SPG008 SPOT										0.00	0	3,800,000,00
Total For SPG008										0.00	0	3,800,000,00
SPG00 On 15/10/2024 Spot Bond					0.00000	100.31222				0.00	0	
Total SPG009 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 SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.95614				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.79140				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.80380				0.00	0	60,000,00
Total SSA07 SPOT										0.00	0	60,000,00
Total For SSA07										0.00	0	60,000,00
SSN01 On 31/01/2025 Spot Bond			3.48000	3.48000	3.48000	144.51279				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.21000	118.83444	7.21000	118.76509				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.06000	87.98200	9.06000	87.91847				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.81367				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03 On 01/06/2021 Spot Bond					0.00000	101.02207				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.25873				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.06000	108.89997	6.06000	108.84670				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.82000	108.09978	4.82000	107.99753				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.45385				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044 On 30/04/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	100.85729				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	313.99134				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	100.01965				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	99.95824				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	100.31645				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	189.47499				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN061 On 31/01/2025 Spot Bond			2.86500	2.86500	2.86500	147.70983				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.02000	5.02000	5.02000	105.23544				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			3.93000	3.93000	3.93000	104.61755				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06! On 31/03/2028 Spot Bond			4.11000	4.11000	4.11000	189.94551				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06! On 28/05/2023 Spot Bond					0.00000	100.92386				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06! On 28/05/2023 Spot Bond					0.00000	100.90585				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07! On 28/02/2022 Spot Bond					0.00000	100.86159				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07! On 15/06/2023 Spot Bond					0.00000	100.71716				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07! On 15/06/2023 Spot Bond					0.00000	100.69964				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	100.65912				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07! On 13/07/2023 Spot Bond					0.00000	100.26477				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07! On 31/07/2021 Spot Bond					0.00000	95.65200				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08! On 27/08/2024 Spot Bond					0.00000	100.94667				0.00	0	
Total SSN081 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 SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.81145				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	99.92817				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.80500	4.80500	4.80500	214.59364				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.37867				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.28069				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.78001				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	101.02204				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.83455				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.80000	91.59702	9.80000	91.52442				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.77972				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.72172				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10 On 04/06/2021 Spot Bond					0.00000	100.72129				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN10 On 31/03/2028 Spot Bond			4.15500	91.78742	4.15500	189.41625				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			4.98500	87.93664	4.98500	210.87013				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10 On 04/02/2022 Spot Bond					0.00000	99.95036				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10 On 10/02/2023 Spot Bond					0.00000	101.09707				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN10 On 11/05/2021 Spot Bond					0.00000	101.00017				0.00	0	
Total SSN108 SPOT										0.00	0	
Total For SSN108										0.00	0	
SSN10 On 11/05/2021 Spot Bond					0.00000	101.00017				0.00	0	
Total SSN109 SPOT										0.00	0	
Total For SSN109										0.00	0	
SSN11 On 17/05/2021 Spot Bond					0.00000	100.90485				0.00	0	
Total SSN110 SPOT										0.00	0	
Total For SSN110										0.00	0	
SSN11 On 31/03/2024 Spot Bond					0.00000	101.17494				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN11 On 14/07/2021 Spot Bond					0.00000	100.21171				0.00	0	
Total SSN112 SPOT										0.00	0	
Total For SSN112										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.80500	105.18606	7.80500	105.12007				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T14A11 On 21/11/2021 Spot Bond					0.00000	100.99779				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			3.78000	107.01075	3.78000	106.97755				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.79583				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.85141				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.81481				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.50625				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.52936				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.94889	7.21000	100.87741				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.04333				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	101.20795				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.69694				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	99.99991				0.00	0	
Total TFS149 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 TFS149										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.32646				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.21573				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.88290				0.00	0	101,784,80
Total TFS155 SPOT										0.00	0	101,784,80
Total For TFS155										0.00	0	101,784,80
TFS156 On 03/09/2023 Spot Bond					0.00000	101.43464				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.60861				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2022 Spot Bond					0.00000	100.40723				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	101.05226				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS160 On 27/05/2022 Spot Bond					0.00000	101.05840				0.00	0	
Total TFS160 SPOT										0.00	0	
Total For TFS160										0.00	0	
TFS161 On 27/05/2024 Spot Bond					0.00000	100.37463				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 22/10/2022 Spot Bond					0.00000	100.36076				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2024 Spot Bond					0.00000	100.73917				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 15/10/2023 Spot Bond					0.00000	100.00243				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.19702				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	101.02340				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			3.78000	107.94822	3.78000	107.91472				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	101.37426				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			3.78000	107.20853	3.78000	107.17526				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.13495				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.19048				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.05815				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.50179				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.52071				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	

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	101.16786				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.77417				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.44105				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.22959				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.96914				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	104.32819				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.86895				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.93563				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.89537				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.01980				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.30271				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.36109				0.00	0	
Total TH15B3 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 TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.10577				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.52528				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.06187				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.72539				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.90884				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.45125				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.90817				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.82325				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	101.64416	8.49000	101.57415				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.95026				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.95209				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.90634				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A7 On 21/08/2024 Spot Bond					0.00000	100.94660				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.76000	101.11999	5.76000	101.07241				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	100.98686				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	101.05272				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	101.05638				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	101.04357				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	101.13136				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	101.10759				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16C3 On 21/08/2024 Spot Bond					0.00000	101.43661				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D1 On 21/08/2024 Spot Bond					0.00000	101.59185				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D2 On 21/08/2024 Spot Bond					0.00000	101.50054				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17B On 21/02/2026 Spot Bond					0.00000	100.57486				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.61126				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.79725				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.45006				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.61950				0.00	400,000,000	100,000,00
Total TL23 SPOT										0.00	400,000,000	100,000,00
Total For TL23										0.00	400,000,000	100,000,00
TL24 On 05/09/2022 Spot Bond			5.80000	105.55433	5.80000	105.50514				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.86000	109.50454	6.86000	109.44435				0.00	0	170,000,00
Total TL25 SPOT										0.00	0	170,000,00
Total For TL25										0.00	0	170,000,00
TL26 On 25/11/2024 Spot Bond					0.00000	101.79346				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.39122				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.68500	105.60009	7.68500	105.53484				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.68651				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.60987				0.00	0	
Total TL30 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 Intert
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.96816				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	99.86249				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.64000	109.38015	6.64000	109.32096			475,939,264,000.00		71,677,600	1,268,881,10
Total TN23 SPOT									475,939,264,000.00		71,677,600	1,268,881,10
Total For TN23									475,939,264,000.00		71,677,600	1,268,881,10
TN23/R On 06/11/2023 Spot Bond			100.00000	22.39549	100.00000	22.24549				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.23500	106.39520	8.23500	106.32407			4,137,232,707,000.00		502,396,200	9,187,258,50
Total TN25 SPOT									4,137,232,707,000.00		502,396,200	9,187,258,50
Total For TN25									4,137,232,707,000.00		502,396,200	9,187,258,50
TN25/R On 19/08/2025 Spot Bond			100.00000	13.96012	100.00000	13.86662				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.00500	103.66390	9.00500	103.58825			690,451,171,000.00		76,674,200	10,877,899,20
Total TN27 SPOT									690,451,171,000.00		76,674,200	10,877,899,20
Total For TN27									690,451,171,000.00		76,674,200	10,877,899,20
TN27/R On 14/11/2027 Spot Bond			100.00000	13.48176	100.00000	13.39145				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.74500	99.24226	10.74500	99.15716				0.00	0	1,960,000,00
Total TN30 SPOT										0.00	0	1,960,000,00
Total For TN30										0.00	0	1,960,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	117.01778	8.00000	116.94257				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.29500	89.35698	12.29500	89.26963			11,065,500.00		900	1,940,000,00
Total TN40 SPOT									11,065,500.00		900	1,940,000,00
Total For TN40									11,065,500.00		900	1,940,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	100.68899	10.75000	100.60260				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.99391				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.77000	108.94737	5.77000	108.89602				0.00	0	55,200,00
Total TRA3A4 SPOT										0.00	0	55,200,00
Total For TRA3A4										0.00	0	55,200,00
TRA3A On 14/11/2022 Spot Bond					0.00000	101.07580				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.39346				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.36913				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.24448				0.00	0	14,500,00
Total TRA4A2 SPOT										0.00	0	14,500,00
Total For TRA4A2										0.00	0	14,500,00
TRA4A On 13/04/2024 Spot Bond					0.00000	100.25718				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.06000	108.91894	6.06000	108.86565				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.24448				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.25718				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	100.46224	8.62000	100.39276				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4B On 13/04/2024 Spot Bond					0.00000	97.43644				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.15816				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	98.94189				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	98.37683				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	98.45327				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25 On 17/05/2021 Spot Bond					0.00000	99.81768				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP25 On 26/05/2021 Spot Bond					0.00000	99.72349				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP25 On 29/11/2021 Spot Bond					0.00000	97.58474				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25 On 14/02/2022 Spot Bond					0.00000	96.25791				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP25 On 11/03/2022 Spot Bond					0.00000	95.72734				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25 On 16/03/2022 Spot Bond					0.00000	95.58669				0.00	0	
Total TSP258 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 TSP258										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	99.99975				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	99.99949				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	100.78953				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	100.03118				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC36 On 30/04/2021 Spot Bond					0.00000	101.01272				0.00	0	
Total TWC363 SPOT										0.00	0	
Total For TWC363										0.00	0	
TWC36 On 11/05/2021 Spot Bond					0.00000	100.89030				0.00	0	
Total TWC364 SPOT										0.00	0	
Total For TWC364										0.00	0	
TWC36 On 18/05/2021 Spot Bond					0.00000	100.80840				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	100.70111				0.00	0	
Total TWC366 SPOT										0.00	0	
Total For TWC366										0.00	0	
TWC36 On 10/06/2021 Spot Bond			4.04200	4.04200	4.04200	100.55370				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	100.47913				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	100.18942				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	100.11164				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC370 SPOT										0.00	0	
Total For TWC370										0.00	0	
TWC37 On 21/07/2021 Spot Bond			4.11500	4.11500	4.11500	100.04510				0.00	0	
Total TWC371 SPOT										0.00	0	
Total For TWC371										0.00	0	
TWC37 On 29/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TWC372 SPOT										0.00	0	
Total For TWC372										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.38500	109.02872	9.38500	108.94723				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.55332				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.62101				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.65224				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.78759				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.30127				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.11429				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	99.96199				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	101.01677				0.00	1,200,000,000	948,300,000
Total VKE13 SPOT										0.00	1,200,000,000	948,300,000
Total For VKE13										0.00	1,200,000,000	948,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
VKE14 On 27/08/2023 Spot Bond					0.00000	100.96105			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.03142			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.07182			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.63730			0.00	0	1,000,000,00
Total WHL02 SPOT									0.00	0	1,000,000,00
Total For WHL02									0.00	0	1,000,000,00
WHL03 On 02/10/2023 Spot Bond					0.00000	100.66871			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.48500	104.17997	4.48500	104.14169			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	97.80129	100.00000	97.05470			0.00	0	
Total WSP5/R203 SPOT									0.00	0	
Total For WSP5/R203									0.00	0	
Total for SPOT									1.18e+017	320,214,704,400	368,304,389,20
Total for SPOT :									1.18e+017	320,214,704,400	368,304,389,20
Total Futures									1.18e+017	320,214,981,217	368,305,915,94
Total Options									16 464 867.60	6,150	175,80
Grand Total:									1.18e+017	320,214,987,367	368,306,091,74