



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: 11/12/2020

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	04/02/2021	Bond Future			11.40236	77.27412	11.49527	76.77926			0.00	0	35
ES33	On	06/05/2021	Bond Future			11.65452	74.29633	11.75128	73.79688			0.00	0	
ES33	On	05/08/2021	Bond Future			11.91641	75.09758	12.01734	74.59303			0.00	0	
ES33	On	04/11/2021	Bond Future			12.18749	72.12307	12.29280	71.61328			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/02/2021	Bond Future			11.98459	75.85676	12.09786	75.19225			0.00	0	4,71
ES42	On	06/05/2021	Bond Future			12.23295	72.38059	12.35139	71.70968			0.00	0	
ES42	On	05/08/2021	Bond Future			12.48454	73.16161	12.60838	72.48378			0.00	0	
ES42	On	04/11/2021	Bond Future			12.74672	69.68326	12.87642	68.99828			0.00	0	
Total ES42 Future												0.00	0	4,71
Total For ES42												0.00	0	4,71
I2025	On	04/02/2021	Bond Future			148.37855	148.37855	148.14115	148.14115			110,542,019.75	745	7,11
I2025	On	06/05/2021	Bond Future			149.94376	149.94376	149.70484	149.70484			0.00	0	
I2025	On	05/08/2021	Bond Future			150.06436	150.06436	149.82331	149.82331			0.00	0	

an
est

50
0
0
0

10

10

79

0

0

0

'9

'9

54

0

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
I2025	On	04/11/2021	Bond Future			151.69664	151.69664	151.45322	151.45322			0.00	0	
Total I2025 Future												110,542,019.75	745	7,15
Total For I2025												110,542,019.75	745	7,15
I2029	On	04/02/2021	Bond Future			105.24707	105.24707	104.84355	104.84355			0.00	0	2,3
I2029	On	06/05/2021	Bond Future			105.21690	105.21690	104.80982	104.80982			0.00	0	
I2029	On	05/08/2021	Bond Future			106.37662	106.37662	105.96544	105.96544			0.00	0	
I2029	On	04/11/2021	Bond Future			106.38236	106.38236	105.96689	105.96689			0.00	0	
Total I2029 Future												0.00	0	2,31
Total For I2029												0.00	0	2,31
I2033	On	04/02/2021	Bond Future			99.56980	99.56980	98.93543	98.93543			0.00	0	7,7
I2033	On	06/05/2021	Bond Future			99.40345	99.40345	98.76312	98.76312			0.00	0	
I2033	On	05/08/2021	Bond Future			100.49909	100.49909	99.85201	99.85201			0.00	0	
I2033	On	04/11/2021	Bond Future			100.36665	100.36665	99.71265	99.71265			0.00	0	
Total I2033 Future												0.00	0	7,71
Total For I2033												0.00	0	7,71
I2038	On	04/02/2021	Bond Future			113.05065	113.05065	112.88346	112.88346			0.00	0	7,6
I2038	On	06/05/2021	Bond Future			114.24328	114.24328	114.07504	114.07504			0.00	0	
I2038	On	05/08/2021	Bond Future			113.77894	113.77894	113.60936	113.60936			0.00	0	
I2038	On	04/11/2021	Bond Future			115.01665	115.01665	114.84532	114.84532			0.00	0	
Total I2038 Future												0.00	0	7,6
Total For I2038												0.00	0	7,6
I2046	On	04/02/2021	Bond Future			102.56765	102.56765	102.20647	102.20647			0.00	0	14,8
I2046	On	06/05/2021	Bond Future			101.85789	101.85789	101.49336	101.49336			0.00	0	
I2046	On	05/08/2021	Bond Future			102.98068	102.98068	102.61257	102.61257			0.00	0	
I2046	On	04/11/2021	Bond Future			102.29187	102.29187	101.91994	101.91994			0.00	0	
Total I2046 Future												0.00	0	14,85
Total For I2046												0.00	0	14,85
I2050	On	04/02/2021	Bond Future			102.96369	102.96369	103.92241	103.92241			0.00	0	11,0
I2050	On	06/05/2021	Bond Future			104.04968	104.04968	105.01925	105.01925			0.00	0	
I2050	On	05/08/2021	Bond Future			103.26674	103.26674	104.24734	104.24734			0.00	0	
I2050	On	04/11/2021	Bond Future			104.39014	104.39014	105.38153	105.38153			0.00	0	
Total I2050 Future												0.00	0	11,02
Total For I2050												0.00	0	11,02
R186	On	04/02/2021	Bond Future			6.95601	118.25105	7.05784	117.71937		6.97	8,277,573.50	70	79,8
R186	On	06/05/2021	Bond Future			7.11971	119.46913	7.22749	118.93274		6.59	0.00	0	
R186	On	05/08/2021	Bond Future			7.29086	115.47604	7.40528	114.93431		6.37	0.00	0	
R186	On	04/11/2021	Bond Future			7.47212	116.70574	7.59377	116.15840		6.18	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 R186 Future												8,277,573.50	70	79,81
R186	On	04/02/2021	Bond Future	8.16	Call			5,639.82000	5.63982	6,145,840	7.62	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			75.61000	0.07561	49,950	7.62	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			5,686.15000	5.68615	6,192,940	7.62	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			73.01000	0.07301	48,120	7.62	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			5,593.55000	5.59355	6,098,780	7.62	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			78.29000	0.07829	51,840	7.62	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			4,907.14000	4.90714	5,397,970	7.62	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			129.52000	0.12952	88,670	7.62	0.00	0	15,17
R186	On	06/05/2021	Bond Future	10.77	Call			16,006.10000	16.00610	16,542,160	7.13	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.95000	0.00095	0,620	7.13	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			16,047.10000	16.04710	16,583,170	7.13	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.92000	0.00092	0,600	7.13	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			15,965.08000	15.96508	16,501,140	7.13	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.98000	0.00098	0,650	7.13	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			6,196.26000	6.19626	6,643,320	6.90	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			639.54000	0.63954	544,870	6.90	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			6,231.99000	6.23199	6,680,060	6.90	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			630.97000	0.63097	537,310	6.90	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			6,160.59000	6.16059	6,606,630	6.90	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			648.21000	0.64821	552,520	6.90	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			4,093.63000	4.09363	4,447,260	6.44	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,807.67000	1.80767	1,613,960	6.44	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			4,035.82000	4.03582	4,386,990	6.43	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,837.33000	1.83733	1,641,160	6.43	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			4,064.68000	4.06468	4,417,080	6.43	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,822.45000	1.82245	1,627,510	6.43	0.00	0	
Total R186 Option												0.00	0	15,17
Total For R186												8,277,573.50	70	94,95
R197	On	04/02/2021	Bond Future			319.25392	319.25392	319.04162	319.04162			0.00	0	2,44
R197	On	06/05/2021	Bond Future			322.62113	322.62113	322.40869	322.40869			0.00	0	
R197	On	05/08/2021	Bond Future			318.16506	318.16506	317.95138	317.95138			0.00	0	
R197	On	04/11/2021	Bond Future			321.62623	321.62623	321.41074	321.41074			0.00	0	
Total R197 Future												0.00	0	2,44
Total For R197												0.00	0	2,44
R202	On	04/02/2021	Bond Future			220.29103	220.29103	220.26249	220.26249			0.00	0	7,81
R202	On	06/05/2021	Bond Future			222.61433	222.61433	222.58712	222.58712			0.00	0	
R202	On	05/08/2021	Bond Future			220.81240	220.81240	220.78560	220.78560			0.00	0	
R202	On	04/11/2021	Bond Future			223.21443	223.21443	223.18746	223.18746			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R202 Future												0.00	0	7,87	
Total For R202												0.00	0	7,87	
R2023	On	04/02/2021	Bond Future			4.71574	109.33420	4.70720	109.35135		1.57		0.00	0	31,35
R2023	On	06/05/2021	Bond Future			4.79554	106.55441	4.78533	106.57246		1.82		0.00	0	
R2023	On	05/08/2021	Bond Future			4.87500	107.70320	4.86275	107.72186		1.58		0.00	0	
R2023	On	04/11/2021	Bond Future			4.98529	104.94311	4.97046	104.96213		1.42		0.00	0	
Total R2023 Future												0.00	0	31,35	
R2023	On	04/02/2021	Bond Future	6.33	Call			3,195.47000	3.19547	3,178,310	2.24		0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			0.09000	0.00009	0,080	2.24		0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			3,214.76000	3.21476	3,197,610	2.24		0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			0.08000	0.00008	0,080	2.24		0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			3,176.17000	3.17617	3,159,010	2.24		0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			0.10000	0.00010	0,090	2.24		0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.18000	0.00018	0,180	2.19		0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			4,758.49000	4.75849	4,740,440	2.19		0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.19000	0.00019	0,190	2.19		0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			4,775.12000	4.77512	4,757,070	2.19		0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.19000	0.00019	0,190	2.19		0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			4,791.74000	4.79174	4,773,690	2.19		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			993.67000	0.99367	979,930	1.72		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			315.41000	0.31541	320,330	1.72		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			971.56000	0.97156	957,940	1.71		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			323.51000	0.32351	328,550	1.71		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			982.60000	0.98260	968,910	1.71		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			319.44000	0.31944	324,410	1.71		0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			600.01000	0.60001	609,090	1.41		0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			528.93000	0.52893	518,920	1.41		0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			593.69000	0.59369	602,700	1.41		0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			515.93000	0.51593	506,060	1.41		0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			606.37000	0.60637	615,520	1.41		0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			522.41000	0.52241	512,470	1.41		0.00	0	
Total R2023 Option												0.00	0		
Total For R2023												0.00	0	31,35	
R2030	On	04/02/2021	Bond Future			8.88978	94.77102	9.04809	93.84606		12.20		12,225,461.58	129	107,6
R2030	On	06/05/2021	Bond Future			9.08482	95.74786	9.25003	94.81403		11.67		0.00	0	
R2030	On	05/08/2021	Bond Future			9.29146	92.77500	9.46431	91.83148		11.19		0.00	0	
R2030	On	04/11/2021	Bond Future			9.49603	93.76316	9.67663	92.80974		10.89		0.00	0	
Total R2030 Future												12,225,461.58	129	107,61	
R2030	On	04/02/2021	Bond Future	9.16	Call			2,143.30000	2.14330	2,688,460	12.33		0.00	0	

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	04/02/2021	Bond Future	9.16	Put			1,496.49000	1.49649	1,116,690	12.33	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Put			1,180.52000	1.18052	861,990	12.46	0.00	0	4,00
R2030	On	04/02/2021	Bond Future	9.35	Call			2,814.91000	2.81491	3,441,790	12.52	0.00	0	
R2030	On	04/02/2021	Bond Future	9.35	Put			1,083.17000	1.08317	785,090	12.52	0.00	0	2,00
R2030	On	04/02/2021	Bond Future	8.20	Put			5,354.82000	5.35482	4,558,500	11.53	0.00	0	
R2030	On	04/02/2021	Bond Future	9.20	Call			2,275.99000	2.27599	2,839,190	12.36	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	8.37	Put			4,467.12000	4.46712	3,728,080	11.67	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call			420.97000	0.42097	606,890	11.67	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.12	Put			1,598.51000	1.59851	1,200,330	12.30	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put			1,521.53000	1.52153	1,137,160	12.32	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Call			2,628.35000	2.62835	3,234,780	12.46	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call			409.66000	0.40966	591,870	11.66	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put			2,388.35000	2.38835	1,866,220	12.10	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call			1,288.07000	1.28807	1,690,900	12.10	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call			6,587.69000	6.58769	7,440,360	13.43	0.00	0	
R2030	On	04/02/2021	Bond Future	8.20	Call			259.10000	0.25910	387,740	11.53	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	9.20	Put			1,399.40000	1.39940	1,037,640	12.36	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call			2,176.08000	2.17608	2,725,780	12.34	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put			1,471.76000	1.47176	1,096,500	12.34	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call			2,110.78000	2.11078	2,651,370	12.32	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put			199.00000	0.19900	126,710	13.43	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.12	Call			2,014.80000	2.01480	2,541,580	12.30	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.36	Put			4,517.15000	4.51715	3,774,400	11.66	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Call			2,715.27000	2.71527	3,202,140	11.65	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			2,884.11000	2.88411	2,437,150	11.65	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			8,041.85000	8.04185	7,252,820	11.05	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			479.22000	0.47922	624,020	11.05	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call			5,549.11000	5.54911	6,246,930	12.39	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			3,085.62000	3.08562	2,617,700	11.61	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			2,521.66000	2.52166	2,987,570	11.61	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call			5,078.67000	5.07867	5,751,060	12.25	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			1,412.97000	1.41297	1,151,530	12.25	0.00	0	70
R2030	On	06/05/2021	Bond Future	11.71	Call			12,683.05000	12.68305	13,586,740	12.65	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			2,858.32000	2.85832	3,360,020	11.68	0.00	0	30
R2030	On	06/05/2021	Bond Future	11.69	Call			12,594.06000	12.59406	13,496,780	12.65	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			112.32000	0.11232	81,210	12.65	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call			8,416.06000	8.41606	9,234,760	12.65	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			516.14000	0.51614	401,010	12.65	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call			12,638.56000	12.63856	13,541,760	12.65	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			1,246.81000	1.24681	1,010,800	12.39	0.00	0	

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	06/05/2021	Bond Future	10.95	Put		378.72000	0.37872	289,780	12.65	0.00	0	30
R2030	On	06/05/2021	Bond Future	8.77	Put		4,356.52000	4.35652	3,773,390	11.37	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call		1,609.34000	1.60934	1,960,040	11.37	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put		2,746.25000	2.74625	2,314,120	11.68	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		110.34000	0.11034	79,710	12.65	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		108.39000	0.10839	78,250	12.65	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Call		9,320.49000	9.32049	10,165,380	12.65	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		3,262.50000	3.26250	3,762,050	11.16	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.43	Call		6,559.89000	6.55989	7,263,940	12.06	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		1,511.09000	1.51109	1,271,620	12.06	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		6,483.36000	6.48336	7,184,140	12.03	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		1,535.42000	1.53542	1,292,680	12.03	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Call		6,521.60000	6.52160	7,224,020	12.04	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call		13,173.37000	13.17337	14,068,620	12.14	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		217.04000	0.21704	168,770	12.14	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Put		4,868.72000	4.86872	4,298,380	10.82	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		2,024.25000	2.02425	2,397,430	10.82	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put		3,340.14000	3.34014	2,896,170	11.16	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		1,523.21000	1.52321	1,282,110	12.04	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		6,821.10000	6.82110	7,498,260	11.75	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		2,092.25000	2.09225	1,815,990	11.75	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		1,027.70000	1.02770	868,120	11.75	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.59	Call		6,756.61000	6.75661	7,430,510	11.75	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		2,125.71000	2.12571	1,846,190	11.75	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call		6,788.82000	6.78882	7,464,350	11.75	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		2,108.93000	2.10893	1,831,040	11.75	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put		8,849.02000	8.84902	8,113,950	10.23	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		1,071.61000	1.07161	1,289,960	10.23	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put		6,715.99000	6.71599	6,078,530	10.41	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call		1,797.42000	1.79742	2,113,380	10.41	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call		9,696.67000	9.69667	10,490,510	11.75	0.00	0	
Total R2030 Option											0.00	0	20,30
Total For R2030											12,225,461.58	129	127,91
R2032	On	04/02/2021	Bond Future			9.86465	92.20463	10.03337	91.17127	14.33	12,355,420.42	134	117,60
R2032	On	06/05/2021	Bond Future			10.07396	89.01061	10.24967	87.96717	14.47	0.00	0	
R2032	On	05/08/2021	Bond Future			10.29005	89.97064	10.47323	88.91631	13.28	0.00	0	
R2032	On	04/11/2021	Bond Future			10.51340	86.78428	10.70443	85.71887	13.49	0.00	0	
Total R2032 Future											12,355,420.42	134	117,60
R2032	On	04/02/2021	Bond Future	9.62	Call		986.61000	0.98661	1,334,490	13.94	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 Interr
R2032	On	04/02/2021	Bond Future	9.62	Put		3,547.83000	3.54783	2,862,350	13.94	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call		1,007.00000	1.00700	1,359,680	13.95	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put		3,505.08000	3.50508	2,824,400	13.95	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call		457.47000	0.45747	659,730	13.52	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call		5,199.03000	5.19903	6,050,750	15.53	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call		966.37000	0.96637	1,309,450	13.93	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put		590.94000	0.59094	409,300	15.53	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.61	Put		3,590.79000	3.59079	2,900,510	13.93	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put		8,125.00000	8.12500	7,156,160	13.26	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call		108.81000	0.10881	173,330	13.26	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put		5,136.27000	5.13627	4,305,170	13.52	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put		449.63000	0.44963	347,930	15.71	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call		3,468.26000	3.46826	4,048,850	14.53	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.11	Call		10,521.12000	10.52112	11,464,010	15.71	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put		443.58000	0.44358	343,030	15.71	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call		10,564.85000	10.56485	11,508,870	15.71	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put		437.61000	0.43761	338,190	15.71	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call		10,477.41000	10.47741	11,419,150	15.71	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call		12,549.60000	12.54960	13,535,370	15.71	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put		231.06000	0.23106	173,390	15.71	0.00	0	70
R2032	On	06/05/2021	Bond Future	10.33	Put		2,996.83000	2.99683	2,533,980	14.53	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call		6,857.60000	6.85760	7,615,300	14.22	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put		1,992.11000	1.99211	1,695,480	14.22	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call		6,896.26000	6.89626	7,655,730	14.23	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put		1,978.08000	1.97808	1,683,220	14.23	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call		6,818.75000	6.81875	7,574,690	14.20	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put		2,006.00000	2.00600	1,707,610	14.20	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put		9,501.99000	9.50199	8,710,530	12.68	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call		1,417.78000	1.41778	1,691,730	12.68	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call		7,665.76000	7.66576	8,424,110	14.48	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		996.62000	0.99662	841,660	14.55	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.71	Call		7,702.52000	7.70252	8,462,390	14.50	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		2,394.29000	2.39429	2,087,230	14.48	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		2,380.40000	2.38040	2,074,860	14.50	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		7,629.04000	7.62904	8,385,870	14.47	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		2,408.26000	2.40826	2,099,680	14.47	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		7,234.36000	7.23436	6,546,120	12.75	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		2,206.24000	2.20624	2,583,410	12.75	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call		11,629.89000	11.62989	12,540,340	14.55	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total R2032 Option												0.00	0	5,97	
Total For R2032												12,355,420.42	134	123,60	
R2035	On	04/02/2021	Bond Future			10.59162	91.55408	10.70935	90.78622		16.04		17,395,275.20	190	97,98
R2035	On	06/05/2021	Bond Future			10.80519	88.02412	10.92762	87.24898		16.40		0.00	0	
R2035	On	05/08/2021	Bond Future			11.02861	88.97334	11.15619	88.19017		15.06		0.00	0	
R2035	On	04/11/2021	Bond Future			11.25831	85.44688	11.39123	84.65549		15.28		0.00	0	
Total R2035 Future												17,395,275.20	190	97,98	
R2035	On	04/02/2021	Bond Future	10.05	Call			642.52000	0.64252	810,290	14.99		0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put			5,073.57000	5.07357	4,473,480	14.99		0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Call			3,931.64000	3.93164	4,462,750	16.59		0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put			1,205.36000	1.20536	968,610	16.59		0.00	0	60
R2035	On	04/02/2021	Bond Future	10.06	Call			658.48000	0.65848	829,300	15.01		0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put			5,019.90000	5.01990	4,422,860	15.01		0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call			626.93000	0.62693	791,700	14.97		0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put			5,127.69000	5.12769	4,524,600	14.97		0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call			795.54000	0.79554	991,460	15.15		0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put			4,602.66000	4.60266	4,030,720	15.15		0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call			11,740.08000	11.74008	12,436,600	17.84		0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put			497.42000	0.49742	418,800	17.84		0.00	0	60
R2035	On	06/05/2021	Bond Future	10.40	Put			5,518.28000	5.51828	5,030,970	15.78		0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Call			11,115.20000	11.11520	11,799,650	17.84		0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put			591.93000	0.59193	501,240	17.84		0.00	0	1,60
R2035	On	06/05/2021	Bond Future	10.81	Put			3,982.17000	3.98217	3,586,020	16.23		0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put			3,246.18000	3.24618	2,901,450	16.45		0.00	0	50
R2035	On	06/05/2021	Bond Future	11.15	Put			2,974.56000	2.97456	2,650,470	16.54		0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call			4,356.70000	4.35670	4,807,750	16.54		0.00	0	60
R2035	On	06/05/2021	Bond Future	10.24	Put			6,221.26000	6.22126	5,698,590	15.60		0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call			1,731.88000	1.73188	1,984,350	15.60		0.00	0	70
R2035	On	06/05/2021	Bond Future	12.37	Call			9,359.56000	9.35956	10,002,000	17.84		0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call			2,103.54000	2.10354	2,391,370	15.78		0.00	0	60
R2035	On	06/05/2021	Bond Future	11.55	Call			5,885.01000	5.88501	6,411,070	17.07		0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put			2,098.05000	2.09805	1,848,970	17.07		0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.02	Call			7,883.09000	7.88309	8,479,270	17.84		0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put			1,398.05000	1.39805	1,219,090	17.84		0.00	0	70
R2035	On	06/05/2021	Bond Future	12.36	Call			9,316.45000	9.31645	9,957,690	17.84		0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call			3,237.68000	3.23768	3,616,670	16.23		0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.32	Call			4,979.32000	4.97932	5,463,890	16.74		0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put			2,562.58000	2.56258	2,272,010	16.74		0.00	0	70
R2035	On	06/05/2021	Bond Future	10.05	Call			1,344.88000	1.34488	1,556,580	15.37		0.00	0	50

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	06/05/2021	Bond Future	11.05	Call		4,010.88000	4.01088	4,441,290	16.45	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		961.38000	0.96138	827,480	17.84	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		950.49000	0.95049	817,790	17.84	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		9,273.40000	9.27340	9,913,430	17.84	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		972.38000	0.97238	837,270	17.84	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Call		2,489.44000	2.48944	2,810,780	15.95	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put		4,913.51000	4.91351	4,459,710	15.95	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put		7,134.91000	7.13491	6,571,470	15.37	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.11000	0.00011	0,140	14.07	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		50,133.92000	50.13392	49,350,780	14.07	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.11000	0.00011	0,150	14.07	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		50,017.21000	50.01721	49,234,080	14.07	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.11000	0.00011	0,150	14.07	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		49,900.63000	49.90063	49,117,500	14.07	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Put		9,310.41000	9.31041	8,755,910	14.38	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		2,009.78000	2.00978	2,246,670	14.38	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.12	Put		9,871.40000	9.87140	9,301,020	14.38	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,831.76000	1.83176	2,052,770	14.38	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		6,009.53000	6.00953	6,483,570	15.48	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		8,868.32000	8.86832	9,437,900	16.46	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		2,516.12000	2.51612	2,294,310	16.46	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		8,798.67000	8.79867	9,365,950	16.46	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		2,551.75000	2.55175	2,327,640	16.46	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Call		8,833.47000	8.83347	9,401,900	16.46	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		5,825.23000	5.82523	5,406,240	14.92	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.62	Call		2,768.60000	2.76860	3,065,900	14.49	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		13,648.19000	13.64819	14,336,380	16.46	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		937.17000	0.93717	833,970	16.46	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.08	Call		3,954.85000	3.95485	4,327,250	14.92	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		2,533.88000	2.53388	2,310,920	16.46	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put		3,927.22000	3.92722	3,609,870	15.48	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.62	Put		7,517.33000	7.51733	7,023,240	14.49	0.00	0	
Total R2035 Option											0.00	0	15,47
Total For R2035											17,395,275.20	190	113,45
R2037	On	04/02/2021	Bond Future			10.82666	82.70365	10.98003	81.71418	18.08	175,249,034.35	2,119	133,27
R2037	On	06/05/2021	Bond Future			11.04047	83.55622	11.20000	82.55712	17.55	0.00	0	
R2037	On	05/08/2021	Bond Future			11.26590	80.20168	11.43222	79.19213	16.96	0.00	0	
R2037	On	04/11/2021	Bond Future			11.48561	81.05607	11.65869	80.03589	16.36	0.00	0	
Total R2037 Future											175,249,034.35	2,119	133,27

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	04/02/2021	Bond Future	10.28	Call		622.26000	0.62226	841,120	16.89	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put		5,290.11000	5.29011	4,519,500	16.89	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call		637.44000	0.63744	860,150	16.91	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put		544.52000	0.54452	395,020	20.00	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		6,516.77000	6.51677	7,356,740	20.00	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call		6,177.63000	6.17763	7,003,430	19.84	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put		605.24000	0.60524	441,570	19.84	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put		4,269.62000	4.26962	3,580,640	17.27	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Call		15,044.15000	15.04415	16,029,710	20.07	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put		8.86000	0.00886	4,950	20.07	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call		1,899.99000	1.89999	2,364,390	17.88	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put		2,737.71000	2.73771	2,212,640	17.88	0.00	0	;
R2037	On	04/02/2021	Bond Future	10.35	Call		734.07000	0.73407	980,460	17.02	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		5,344.75000	5.34475	4,570,320	16.87	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		5,235.81000	5.23581	4,469,050	16.91	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call		607.33000	0.60733	822,370	16.87	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		4,917.29000	4.91729	4,174,210	17.02	0.00	0	;
R2037	On	04/02/2021	Bond Future	9.65	Put		9,333.46000	9.33346	8,400,030	16.50	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call		113.80000	0.11380	169,840	16.50	0.00	0	;
R2037	On	04/02/2021	Bond Future	10.48	Call		975.64000	0.97564	1,276,130	17.27	0.00	0	24
R2037	On	06/05/2021	Bond Future	12.42	Call		8,335.66000	8.33566	9,127,510	19.08	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		1,278.92000	1.27892	1,071,670	19.08	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		8,376.13000	8.37613	9,169,660	19.08	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		1,265.56000	1.26556	1,059,990	19.08	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		8,416.66000	8.41666	9,211,870	19.08	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		1,252.31000	1.25231	1,048,420	19.08	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		2,436.46000	2.43646	2,134,750	18.01	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		7,214.69000	7.21469	7,919,270	17.98	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		2,467.72000	2.46772	2,162,750	17.98	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		7,253.65000	7.25365	7,959,870	18.00	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		2,452.03000	2.45203	2,148,700	18.00	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		7,292.66000	7.29266	8,000,500	18.01	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		8,944.91000	8.94491	9,685,400	17.62	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		2,541.66000	2.54166	2,261,970	17.62	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		8,877.37000	8.87737	9,615,030	17.62	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		2,576.55000	2.57655	2,294,030	17.62	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		8,911.11000	8.91111	9,650,190	17.62	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		2,559.05000	2.55905	2,277,950	17.62	0.00	0	
Total R2037 Option											0.00	0	1,25

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
Total For R2037											175,249,034.35	2,119	134,57
R2040	On	04/02/2021			10.96964	84.62937	11.08197	83.85778		18.46	1,946,475.51	23	78,96
R2040	On	06/05/2021			11.17974	85.50185	11.29663	84.72282		18.09	0.00	0	
R2040	On	05/08/2021			11.40119	81.91795	11.52311	81.13088		17.51	0.00	0	
R2040	On	04/11/2021			11.61659	82.79068	11.74352	81.99539		16.77	0.00	0	
Total R2040 Future											1,946,475.51	23	78,96
R2040	On	04/02/2021	10.41	Call			630.78000	0.63078	791,940	16.81	0.00	0	
R2040	On	04/02/2021	10.41	Put			5,421.35000	5.42135	4,810,920	16.81	0.00	0	
R2040	On	04/02/2021	10.42	Call			646.70000	0.64670	810,880	16.82	0.00	0	
R2040	On	04/02/2021	10.24	Put			6,473.16000	6.47316	5,815,640	16.53	0.00	0	
R2040	On	04/02/2021	10.24	Call			401.47000	0.40147	515,540	16.53	0.00	0	50
R2040	On	04/02/2021	11.57	Call			4,383.42000	4.38342	4,932,150	18.99	0.00	0	
R2040	On	04/02/2021	10.07	Put			7,638.34000	7.63834	6,945,400	16.53	0.00	0	
R2040	On	04/02/2021	10.07	Call			256.06000	0.25606	334,710	16.53	0.00	0	80
R2040	On	04/02/2021	11.74	Call			5,193.50000	5.19350	5,783,940	19.36	0.00	0	
R2040	On	04/02/2021	10.40	Put			5,480.18000	5.48018	4,866,730	16.79	0.00	0	
R2040	On	04/02/2021	9.49	Put			12,126.40000	12.12640	11,370,310	16.53	0.00	0	
R2040	On	04/02/2021	9.49	Call			39.72000	0.03972	55,220	16.53	0.00	0	50
R2040	On	04/02/2021	10.42	Put			5,362.81000	5.36281	4,755,400	16.82	0.00	0	
R2040	On	04/02/2021	10.40	Call			615.05000	0.61505	773,190	16.79	0.00	0	
R2040	On	04/02/2021	11.74	Put			893.27000	0.89327	712,120	19.36	0.00	0	80
R2040	On	04/02/2021	11.57	Put			1,159.30000	1.15930	936,440	18.99	0.00	0	50
R2040	On	04/02/2021	9.57	Put			11,468.63000	11.46863	10,717,120	16.53	0.00	0	
R2040	On	04/02/2021	9.57	Call			53.04000	0.05304	73,120	16.53	0.00	0	80
R2040	On	06/05/2021	12.43	Put			1,478.68000	1.47868	1,300,260	19.70	0.00	0	
R2040	On	06/05/2021	12.44	Call			8,499.94000	8.49994	9,101,940	19.70	0.00	0	
R2040	On	06/05/2021	12.44	Put			1,463.51000	1.46351	1,286,480	19.70	0.00	0	
R2040	On	06/05/2021	12.42	Call			8,415.86000	8.41586	9,015,070	19.70	0.00	0	
R2040	On	06/05/2021	11.58	Put			3,067.81000	3.06781	2,752,720	18.49	0.00	0	
R2040	On	06/05/2021	11.58	Call			4,908.37000	4.90837	5,372,310	18.49	0.00	0	30
R2040	On	06/05/2021	13.38	Call			12,623.97000	12.62397	13,326,210	19.70	0.00	0	
R2040	On	06/05/2021	12.42	Put			1,493.97000	1.49397	1,314,150	19.70	0.00	0	
R2040	On	06/05/2021	13.38	Put			512.22000	0.51222	435,430	19.70	0.00	0	30
R2040	On	06/05/2021	12.43	Call			8,457.87000	8.45787	9,058,480	19.70	0.00	0	
R2040	On	06/05/2021	10.83	Put			5,640.53000	5.64053	5,166,430	17.59	0.00	0	
R2040	On	06/05/2021	10.83	Call			2,458.81000	2.45881	2,763,740	17.59	0.00	0	30
R2040	On	05/08/2021	12.48	Call			8,204.82000	8.20482	8,764,770	18.96	0.00	0	
R2040	On	05/08/2021	12.48	Put			2,431.18000	2.43118	2,204,060	18.96	0.00	0	
R2040	On	05/08/2021	12.49	Call			8,246.42000	8.24642	8,807,570	18.98	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	05/08/2021	Bond Future	12.49	Put		2,416.02000	2.41602	2,190,100	18.98	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		8,163.47000	8.16347	8,722,220	18.94	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		3,137.71000	3.13771	3,468,440	17.02	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.55	Put		4,495.32000	4.49532	4,129,710	17.56	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		4,667.27000	4.66727	5,088,730	17.56	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		17,537.67000	17.53767	18,284,630	19.00	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		2,446.66000	2.44666	2,218,340	18.94	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		282.22000	0.28222	242,110	19.00	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.05	Put		6,261.78000	6.26178	5,805,440	17.02	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		9,365.98000	9.36598	9,939,020	18.05	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		2,670.60000	2.67060	2,448,350	18.05	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		9,401.53000	9.40153	9,975,690	18.05	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		2,652.31000	2.65231	2,431,180	18.05	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		9,330.46000	9.33046	9,902,380	18.05	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		2,688.99000	2.68899	2,465,620	18.05	0.00	0	
Total R2040 Option											0.00	0	7,50
Total For R2040											1,946,475.51	23	86,48
R2044	On	04/02/2021	Bond Future			11.05568	81.11677	11.16790	80.34446	19.43	0.00	0	51,65
R2044	On	06/05/2021	Bond Future			11.25892	81.95298	11.37574	81.17330	19.02	0.00	0	
R2044	On	05/08/2021	Bond Future			11.47297	78.45603	11.59489	77.66826	18.40	0.00	0	
R2044	On	04/11/2021	Bond Future			11.68088	79.29193	11.80789	78.49584	17.61	0.00	0	
Total R2044 Future											0.00	0	51,65
R2044	On	04/02/2021	Bond Future	10.84	Call		1,405.63000	1.40563	1,685,230	18.68	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		3,698.14000	3.69814	3,205,430	18.68	0.00	0	20
R2044	On	04/02/2021	Bond Future	10.29	Call		378.03000	0.37803	485,410	17.48	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		6,772.47000	6.77247	6,107,540	17.48	0.00	0	20
R2044	On	04/02/2021	Bond Future	9.66	Put		11,580.72000	11.58072	10,828,780	17.41	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		187.30000	0.18730	247,210	17.41	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Call		460.09000	0.46009	585,200	17.60	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		6,313.72000	6.31372	5,666,520	17.60	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		54.46000	0.05446	74,830	17.41	0.00	0	20
R2044	On	04/02/2021	Bond Future	10.37	Call		472.81000	0.47281	600,590	17.62	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		6,249.64000	6.24964	5,605,110	17.62	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		447.61000	0.44761	570,100	17.59	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		6,378.15000	6.37815	5,728,330	17.59	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Put		8,560.07000	8.56007	7,847,670	17.41	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Call		8,404.36000	8.40436	9,002,790	20.72	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		8,138.34000	8.13834	8,729,320	20.60	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put		3,799.22000	3.79922	3,432,270	18.90	0.00	0	3,10

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	06/05/2021	Bond Future	11.79	Call		5.388.24000	5.38824	5,878,460	19.38	0.00	0	
R2044	On	06/05/2021	Bond Future	11.79	Put		2,725.61000	2.72561	2,436,150	19.38	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.35	Put		3,960.77000	3.96077	3,583,260	18.85	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		3,790.09000	3.79009	4,192,260	18.85	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.45	Put		1,585.02000	1.58502	1,397,580	20.62	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		1,523.18000	1.52318	1,341,930	20.72	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call		5,827.97000	5.82797	6,337,940	19.55	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		2,484.12000	2.48412	2,214,410	19.55	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		8,094.06000	8.09406	8,683,770	20.57	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		1,610.60000	1.61060	1,420,630	20.57	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put		4,852.00000	4.85200	4,420,110	18.53	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	10.70	Put		6,593.52000	6.59352	6,072,030	17.94	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call		1,896.25000	1.89625	2,154,440	17.94	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call		3,959.50000	3.95950	4,372,230	18.90	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		1,597.83000	1.59783	1,409,130	20.60	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		8,182.50000	8.18250	8,774,740	20.62	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Call		2,990.45000	2.99045	3,338,240	18.53	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		8,366.74000	8.36674	8,935,780	19.70	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		2,303.25000	2.30325	2,084,520	19.70	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		8,284.36000	8.28436	8,851,070	19.66	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		2,332.33000	2.33233	2,111,270	19.66	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		8,325.44000	8.32544	8,893,310	19.68	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		2,317.64000	2.31764	2,097,740	19.68	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		2,824.92000	2.82492	2,594,810	18.96	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		9,159.34000	9.15934	9,726,440	18.96	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		2,806.04000	2.80604	2,577,050	18.96	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		9,090.19000	9.09019	9,655,040	18.96	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		2,843.92000	2.84392	2,612,680	18.96	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		9,124.74000	9.12474	9,690,720	18.96	0.00	0	
Total R2044 Option											0.00	0	19,35
Total For R2044											0.00	0	71,05
R2048	On	04/02/2021	Bond Future			10.95786	84.88032	11.07516	84.04696	18.67	0.00	0	115,44
R2048	On	06/05/2021	Bond Future			11.14842	81.34459	11.27051	80.50323	19.38	0.00	0	
R2048	On	05/08/2021	Bond Future			11.34699	82.22183	11.47433	81.37169	17.74	0.00	0	
R2048	On	04/11/2021	Bond Future			11.54968	78.68647	11.68247	77.82741	17.87	0.00	0	
Total R2048 Future											0.00	0	115,44
R2048	On	04/02/2021	Bond Future	10.47	Call		778.79000	0.77879	977,450	17.61	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		5,248.10000	5.24810	4,613,400	17.61	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		798.33000	0.79833	1,000,530	17.64	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	04/02/2021	Bond Future	10.46	Put		5,306.40000	5.30640	4,668,170	17.59	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Put		3,554.19000	3.55419	3,043,690	18.35	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Call		1,574.86000	1.57486	1,897,720	18.35	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	9.80	Put		10,048.35000	10.04835	9,253,210	16.54	0.00	0	
R2048	On	04/02/2021	Bond Future	9.80	Call		98.54000	0.09854	136,760	16.54	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	10.48	Put		5,190.25000	5.19025	4,559,090	17.64	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Put		1,346.54000	1.34654	1,086,850	19.65	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call		4,241.07000	4.24107	4,814,740	19.65	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Put		3,784.57000	3.78457	3,254,740	18.27	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call		1,436.29000	1.43629	1,739,820	18.27	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		759.57000	0.75957	954,700	17.59	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call		8,381.75000	8.38175	9,025,050	21.14	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		1,583.39000	1.58339	1,385,330	21.14	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		8,423.71000	8.42371	9,068,540	21.14	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		1,567.35000	1.56735	1,370,820	21.14	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		8,339.83000	8.33983	8,981,610	21.14	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		1,599.56000	1.59956	1,399,980	21.14	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		2,337.69000	2.33769	2,103,810	19.26	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		8,662.11000	8.66211	9,279,750	19.26	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		2,319.22000	2.31922	2,086,720	19.26	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		8,700.20000	8.70020	9,319,200	19.26	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		2,300.67000	2.30067	2,069,530	19.26	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		8,623.85000	8.62385	9,240,110	19.26	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		9,485.92000	9.48592	10,108,950	19.23	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		2,670.79000	2.67079	2,434,760	19.23	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		9,521.59000	9.52159	10,145,810	19.23	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		2,652.43000	2.65243	2,417,590	19.23	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		9,450.29000	9.45029	10,072,120	19.23	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		2,689.27000	2.68927	2,452,040	19.23	0.00	0	
Total R2048 Option											0.00	0	4,28
Total For R2048											0.00	0	119,72
R209	On	04/02/2021	Bond Future			10.36120	71.17119	10.45225	70.64607	18.74	0.00	0	26,08
R209	On	06/05/2021	Bond Future			10.54694	68.76506	10.64127	68.23500	18.72	0.00	0	5,21
R209	On	05/08/2021	Bond Future			10.73698	69.50673	10.83481	68.97116	17.24	0.00	0	
R209	On	04/11/2021	Bond Future			10.93121	67.10716	11.03268	66.56603	17.58	0.00	0	
Total R209 Future											0.00	0	31,33
R209	On	04/02/2021	Bond Future	10.11	Call		1,198.10000	1.19810	1,380,480	18.28	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		3,202.36000	3.20236	2,859,620	18.28	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		1,219.69000	1.21969	1,404,360	18.29	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/02/2021	Bond Future	10.12	Put		3,164.20000	3.16420	2,823,750	18.29	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		1,176.86000	1.17686	1,356,950	18.27	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		3,240.94000	3.24094	2,895,910	18.27	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put		1,386.71000	1.38671	1,249,630	20.00	0.00	0	3,7!
R209	On	06/05/2021	Bond Future	10.25	Put		4,443.44000	4.44344	4,128,310	18.24	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		696.22000	0.69622	616,310	20.30	0.00	0	9,1!
R209	On	06/05/2021	Bond Future	12.23	Call		8,808.63000	8.80863	9,257,290	20.30	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put		2,342.76000	2.34276	2,136,670	18.98	0.00	0	3,5!
R209	On	06/05/2021	Bond Future	10.00	Put		5,390.38000	5.39038	5,037,880	17.98	0.00	0	
R209	On	06/05/2021	Bond Future	10.00	Call		1,666.42000	1.66642	1,843,980	17.98	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call		6,451.30000	6.45130	6,844,280	20.00	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		8,770.61000	8.77061	9,218,510	20.30	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		721.11000	0.72111	638,950	20.30	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		2,205.34000	2.20534	2,420,270	18.24	0.00	0	5,3!
R209	On	06/05/2021	Bond Future	11.25	Call		5,159.96000	5.15996	5,515,410	19.35	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		1,878.31000	1.87831	1,703,700	19.35	0.00	0	9,1!
R209	On	06/05/2021	Bond Future	12.25	Call		8,884.77000	8.88477	9,334,920	20.30	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put		6,475.75000	6.47575	6,087,670	17.75	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call		1,220.60000	1.22060	1,362,580	17.75	0.00	0	6,2!
R209	On	06/05/2021	Bond Future	11.00	Call		4,305.19000	4.30519	4,629,160	18.98	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		712.73000	0.71273	631,330	20.30	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		8,846.69000	8.84669	9,296,100	20.30	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		704.43000	0.70443	623,780	20.30	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Call		3,099.44000	3.09944	3,366,840	18.58	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put		3,330.61000	3.33061	3,067,950	18.58	0.00	0	6,2!
R209	On	05/08/2021	Bond Future	11.81	Put		1,980.13000	1.98013	1,826,250	18.70	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		6,933.37000	6.93337	7,313,210	18.70	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		2,012.97000	2.01297	1,857,240	18.70	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		6,965.59000	6.96559	7,346,350	18.70	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		1,996.50000	1.99650	1,841,690	18.70	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		6,997.85000	6.99785	7,379,540	18.70	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		7,999.51000	7.99951	8,388,810	18.95	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		2,253.29000	2.25329	2,101,460	18.95	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		7,938.29000	7.93829	8,326,030	18.95	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		2,285.08000	2.28508	2,131,690	18.95	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Call		7,968.88000	7.96888	8,357,400	18.95	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		2,269.14000	2.26914	2,116,530	18.95	0.00	0	
Total R209 Option											0.00	0	43,37
Total For R209											0.00	0	74,7!

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R210	On	04/02/2021			195.57123	195.57123	195.36295	195.36295				0.00	0	1,25
R210	On	06/05/2021			194.91793	194.91793	194.70874	194.70874				0.00	0	
R210	On	05/08/2021			197.06647	197.06647	196.85560	196.85560				0.00	0	
R210	On	04/11/2021			196.46761	196.46761	196.25483	196.25483				0.00	0	
Total R210 Future												0.00	0	1,25
Total For R210												0.00	0	1,25
R212	On	04/02/2021			170.35765	170.35765	170.23398	170.23398				0.00	0	5,75
R212	On	06/05/2021			172.15478	172.15478	172.03094	172.03094				0.00	0	
R212	On	05/08/2021			171.71791	171.71791	171.59332	171.59332				0.00	0	
R212	On	04/11/2021			173.58588	173.58588	173.46018	173.46018				0.00	0	
Total R212 Future												0.00	0	5,75
Total For R212												0.00	0	5,75
R213	On	04/02/2021			9.37297	87.88912	9.52092	87.04191		13.70		0.00	0	8,95
R213	On	06/05/2021			9.56435	85.26642	9.71821	84.41111		13.63		0.00	0	
R213	On	05/08/2021			9.76452	86.18578	9.92485	85.32154		12.56		0.00	0	
R213	On	04/11/2021			9.97277	83.57470	10.13984	82.70143		12.77		0.00	0	
Total R213 Future												0.00	0	8,95
R213	On	04/02/2021	9.40	Call			1,534.82000	1.53482	1,931,320	13.62		0.00	0	
R213	On	04/02/2021	9.40	Put			2,226.41000	2.22641	1,775,700	13.62		0.00	0	
R213	On	04/02/2021	9.41	Call			1,560.79000	1.56079	1,961,440	13.63		0.00	0	
R213	On	04/02/2021	9.41	Put			2,194.91000	2.19491	1,748,350	13.63		0.00	0	
R213	On	04/02/2021	9.39	Call			1,509.11000	1.50911	1,901,450	13.62		0.00	0	
R213	On	04/02/2021	9.39	Put			2,258.23000	2.25823	1,803,360	13.62		0.00	0	
R213	On	06/05/2021	11.91	Put			218.98000	0.21898	168,760	14.77		0.00	0	
R213	On	06/05/2021	11.89	Call			11,164.87000	11.16487	11,968,610	14.77		0.00	0	
R213	On	06/05/2021	11.89	Put			225.84000	0.22584	174,270	14.77		0.00	0	
R213	On	06/05/2021	11.90	Call			11,207.23000	11.20723	12,011,650	14.77		0.00	0	
R213	On	06/05/2021	11.90	Put			222.38000	0.22238	171,490	14.77		0.00	0	
R213	On	06/05/2021	11.91	Call			11,249.61000	11.24961	12,054,700	14.77		0.00	0	
R213	On	05/08/2021	10.14	Put			2,973.59000	2.97359	2,612,830	12.88		0.00	0	20
R213	On	05/08/2021	9.34	Put			5,274.84000	5.27484	4,743,010	12.27		0.00	0	
R213	On	05/08/2021	9.34	Call			2,064.62000	2.06462	2,397,030	12.27		0.00	0	20
R213	On	05/08/2021	10.86	Put			1,726.27000	1.72627	1,491,000	13.63		0.00	0	
R213	On	05/08/2021	10.84	Call			6,473.01000	6.47301	7,098,760	13.63		0.00	0	
R213	On	05/08/2021	10.84	Put			1,757.99000	1.75799	1,519,500	13.63		0.00	0	
R213	On	05/08/2021	10.78	Call			6,272.75000	6.27275	6,888,710	13.63		0.00	0	
R213	On	05/08/2021	10.78	Put			1,855.85000	1.85585	1,607,570	13.63		0.00	0	20
R213	On	05/08/2021	10.14	Call			4,115.05000	4.11505	4,618,530	12.88		0.00	0	
R213	On	05/08/2021	10.85	Call			6,506.63000	6.50663	7,134,000	13.63		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	05/08/2021	Bond Future	10.85	Put		1,742.07000	1.74207	1,505,200	13.63	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		6,540.33000	6.54033	7,169,300	13.63	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		2,217.47000	2.21747	1,961,270	13.77	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call		7,040.59000	7.04059	7,659,080	13.77	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put		2,200.83000	2.20083	1,946,050	13.77	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call		6,978.03000	6.97803	7,593,680	13.77	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		2,234.20000	2.23420	1,976,580	13.77	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call		7,009.28000	7.00928	7,626,350	13.77	0.00	0	
Total R213 Option											0.00	0	60
Total For R213											0.00	0	9,54
R214	On	04/02/2021	Bond Future			10.82439	67.77516	10.93617	67.13239	20.60	0.00	0	15,47
R214	On	06/05/2021	Bond Future			11.00916	65.19729	11.12510	64.54831	20.65	0.00	0	
R214	On	05/08/2021	Bond Future			11.20102	65.90035	11.32148	65.24462	19.00	0.00	0	
R214	On	04/11/2021	Bond Future			11.39667	63.32541	11.52180	62.66280	19.46	0.00	0	
Total R214 Future											0.00	0	15,47
R214	On	04/02/2021	Bond Future	10.32	Call		772.51000	0.77251	934,780	19.71	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		4,446.88000	4.44688	3,966,380	19.71	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		788.24000	0.78824	952,950	19.72	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		4,400.34000	4.40034	3,922,280	19.72	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		756.92000	0.75692	916,750	19.69	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		4,493.64000	4.49364	4,010,700	19.69	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		7,115.51000	7.11551	7,611,590	22.38	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		1,333.01000	1.33301	1,180,110	22.38	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call		7,149.87000	7.14987	7,647,090	22.38	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		1,319.86000	1.31986	1,168,100	22.38	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		7,184.28000	7.18428	7,682,620	22.38	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		1,306.83000	1.30683	1,156,190	22.38	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		2,547.39000	2.54739	2,328,960	20.17	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		6,124.50000	6.12450	6,559,620	20.13	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		2,578.45000	2.57845	2,357,840	20.13	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		6,158.00000	6.15800	6,594,210	20.15	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		2,562.87000	2.56287	2,343,350	20.15	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		6,191.54000	6.19154	6,628,840	20.17	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		7,498.08000	7.49808	7,954,200	20.94	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		2,780.52000	2.78052	2,574,030	20.94	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		7,433.32000	7.43332	7,887,700	20.90	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		2,808.15000	2.80815	2,599,920	20.90	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		7,465.69000	7.46569	7,920,950	20.92	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		2,794.29000	2.79429	2,586,940	20.92	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R214 Option										0.00	0	
Total For R214										0.00	0	15,47
Total for Bond										337,991,260.31	3,410	1,076,19
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total E170 Future										0.00	0	
Total For E170										0.00	0	
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For R208										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 Future										0.00	0	
Total For R208/R207										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract 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 04/02/2021 GOVI			748.01900	748.01900	742.28900	742.28900				0.00	0	9€
GOVI On 06/05/2021 GOVI			755.72600	755.72600	749.94000	749.94000				0.00	0	
GOVI On 05/08/2021 GOVI			763.78700	763.78700	757.94000	757.94000				0.00	0	
GOVI On 04/11/2021 GOVI			772.00200	772.00200	766.09200	766.09200				0.00	0	
Total GOVI Future										0.00	0	9€
GOVI On 04/02/2021 GOVI	750.95	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.95	Put			86,610.00000	8.66100	29,310,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.96	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.96	Put			86,710.00000	8.67100	29,410,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.94	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.94	Put			86,510.00000	8.65100	29,210,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Call			712,700.00000	71.27000	770,560,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.68	Call			712,600.00000	71.26000	770,460,000			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			712,500.00000	71.25000	770,360,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.69	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Call			388,100.00000	38.81000	446,570,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	05/08/2021	GOVI	719.13	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.14	Call		388,000.00000	38.80000	446,470,000		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		387,900.00000	38.79000	446,370,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call		376,820.00000	37.68200	435,920,000		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		376,720.00000	37.67200	435,820,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.42	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Call		376,920.00000	37.69200	436,020,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Put		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	9€
Total for GOVI											0.00	0	9€
AL37	On	04/02/2021	Index Future			782.04700	782.04700	778.73900	778.73900		0.00	0	
AL37	On	06/05/2021	Index Future			790.10600	790.10600	786.76600	786.76600		0.00	0	
AL37	On	05/08/2021	Index Future			798.53300	798.53300	795.15900	795.15900		0.00	0	
AL37	On	04/11/2021	Index Future			807.12200	807.12200	803.71200	803.71200		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	04/02/2021	Index Future			865.01000	865.01000	856.47100	856.47100		0.00	0	
AL7T	On	06/05/2021	Index Future			873.92300	873.92300	865.29900	865.29900		0.00	0	
AL7T	On	05/08/2021	Index Future			883.24400	883.24400	874.53000	874.53000		0.00	0	
AL7T	On	04/11/2021	Index Future			892.74400	892.74400	883.93700	883.93700		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	04/02/2021	Index Future			757.21600	757.21600	751.57900	751.57900		0.00	0	2€
ALBI	On	06/05/2021	Index Future			765.01900	765.01900	759.32600	759.32600		0.00	0	
ALBI	On	05/08/2021	Index Future			773.17900	773.17900	767.42600	767.42600		0.00	0	
ALBI	On	04/11/2021	Index Future			781.49400	781.49400	775.68100	775.68100		0.00	0	
Total ALBI Future											0.00	0	2€
Total For ALBI											0.00	0	2€
IGOV	On	04/02/2021	Index Future			273.02000	273.02000	272.92200	272.92200		0.00	0	1,0€
IGOV	On	06/05/2021	Index Future			275.90000	275.90000	275.80200	275.80200		0.00	0	€
IGOV	On	05/08/2021	Index Future			278.91000	278.91000	278.81100	278.81100		0.00	0	
IGOV	On	04/11/2021	Index Future			281.97500	281.97500	281.87600	281.87600		0.00	0	
Total IGOV Future											0.00	0	1,1€
Total For IGOV											0.00	0	1,1€
Total for Index											0.00	0	1,3€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
JIBAR f On 15/12/2020 Jibar Future			3.56500	96.43500	3.57500	96.42500			0.00	0	30,00
JIBAR f On 20/01/2021 Jibar Future			3.61500	96.38500	3.62500	96.37500			0.00	0	
JIBAR f On 17/02/2021 Jibar Future			3.57000	96.43000	3.59000	96.41000			0.00	0	
JIBAR f On 17/03/2021 Jibar Future			3.58500	96.41500	3.60500	96.39500			0.00	0	
JIBAR f On 21/04/2021 Jibar Future			3.57000	96.43000	3.61000	96.39000			0.00	0	
JIBAR f On 19/05/2021 Jibar Future			3.58000	96.42000	3.60000	96.40000			0.00	0	
JIBAR f On 15/06/2021 Jibar Future			3.59000	96.41000	3.63000	96.37000			0.00	0	
JIBAR f On 15/09/2021 Jibar Future			3.68500	96.31500	3.72500	96.27500			0.00	0	30,00
JIBAR f On 15/12/2021 Jibar Future			3.86000	96.14000	3.90000	96.10000			0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.02000	95.98000	4.06000	95.94000			0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.29500	95.70500	4.32500	95.67500			0.00	0	
JIBAR f On 21/09/2022 Jibar Future			4.42500	95.57500	4.47500	95.52500			0.00	0	
Total Jibar Future									0.00	0	60,00
Total For JIBAR FUTURE									0.00	0	60,00
Total for Jibar									0.00	0	60,00
5Y STN On 21/12/2021 Interest Rate Swap			90.61000	90.61000	90.63000	90.63000			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 :									337,991,260.31	3,410	1,138,55
AA06 On 15/04/2021 Spot Bond					0.00000	100.66612			0.00	433,333,400	216,666,70
Total AA06 SPOT									0.00	433,333,400	216,666,70
Total For AA06									0.00	433,333,400	216,666,70
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AA06/JIBAR SPOT									0.00	0	
Total For AA06/JIBAR									0.00	0	
AA07 On 15/04/2021 Spot Bond			5.41500	102.92787	5.41500	102.89787			0.00	0	
Total AA07 SPOT									0.00	0	
Total For AA07									0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			3.42000	300.40454	3.42000	300.31538		1,044,468,000,000.00		305,400,000	592,700,00
Total ABCPI3 SPOT								1,044,468,000,000.00		305,400,000	592,700,00
Total For ABCPI3								1,044,468,000,000.00		305,400,000	592,700,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.01310			0.00	0	
Total ABF001 SPOT									0.00	0	
Total For ABF001									0.00	0	
ABF005 On 18/07/2024 Spot Bond					0.00000	101.77425			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	104.37057	9.65000	104.42089				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.20917				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	99.97124				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.93651				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.61297				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.86101				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.10801				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.77630				0.00	284,300,000	284,300,000
Total ABFN22 SPOT										0.00	284,300,000	284,300,000
Total For ABFN22										0.00	284,300,000	284,300,000
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.79765				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	103.01997				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	103.77297				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.33706				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.32350				0.00	3,000,000,000	1,000,000,000
Total ABFN28 SPOT										0.00	3,000,000,000	1,000,000,000
Total For ABFN28										0.00	3,000,000,000	1,000,000,000
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.01590				0.00	0	5,000,000,000
Total ABFN29 SPOT										0.00	0	5,000,000,000
Total For ABFN29										0.00	0	5,000,000,000
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.00716				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.31928				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.87840				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.93312				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.71716				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.98351				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.27949				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.83935				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.63302				0.00	0	
Total ABFN38 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 ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.42829				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.68787				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	99.78101				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	98.88632				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.75121				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.77487				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.79182				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	99.88242				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.19992				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.21272				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01: On 03/12/2024 Spot Bond					0.00000	100.19723				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12: On 20/05/2022 Spot Bond					0.00000	100.53273				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.02060				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.16000	4.16000	4.16000	145.66970			1,515,072,000,000.00		364,200,000	182,100,000
Total ABKI03 SPOT									1,515,072,000,000.00		364,200,000	182,100,000
Total For ABKI03									1,515,072,000,000.00		364,200,000	182,100,000
ABKI03 On 13/10/2021 Spot Bond			100.00000	66.51391	100.00000	66.21089			0.00		0	
Total ABKI03/R212 SPOT									0.00		0	
Total For ABKI03/R212									0.00		0	
ABKI04 On 13/03/2024 Spot Bond			7.19000	7.19000	7.19000	137.90916			0.00		0	400,000,000
Total ABKI04 SPOT									0.00		0	400,000,000
Total For ABKI04									0.00		0	400,000,000
ABKI04 On 13/03/2024 Spot Bond			100.00000	17.35299	100.00000	17.27350			0.00		0	
Total ABKI04/I2025 SPOT									0.00		0	
Total For ABKI04/I2025									0.00		0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	100.37363			0.00		0	100,000,000
Total ABKS1 SPOT									0.00		0	100,000,000
Total For ABKS1									0.00		0	100,000,000
ABN05 On 18/04/2021 Spot Bond			2.71000	215.50668	2.71000	215.45116			0.00		0	
Total ABN05 SPOT									0.00		0	
Total For ABN05									0.00		0	
ABN61 On 31/01/2025 Spot Bond			2.76000	2.76000	2.76000	147.00886			0.00		0	
Total ABN61 SPOT									0.00		0	
Total For ABN61									0.00		0	
ABN62 On 31/03/2028 Spot Bond			4.62500	4.62500	4.62500	181.99295			0.00		0	
Total ABN62 SPOT									0.00		0	
Total For ABN62									0.00		0	
ABN63 On 07/12/2033 Spot Bond			4.85000	4.85000	4.85000	208.08721			0.00		0	
Total ABN63 SPOT									0.00		0	
Total For ABN63									0.00		0	
ABN67 On 28/02/2023 Spot Bond			6.25500	6.25500	6.25500	105.29285			0.00		0	
Total ABN67 SPOT									0.00		0	
Total For ABN67									0.00		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
ABN79 On 21/12/2026 Spot Bond			6.93000	6.93000	6.93000	117.15373			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.91500	4.91500	4.91500	101.92022			0.00	0	
Total ABN80 SPOT									0.00	0	
Total For ABN80									0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.38500	103.31249	4.38500	103.28800		1,754,000,000,000.00		400,000,000	620,000,000
Total ABS11 SPOT								1,754,000,000,000.00		400,000,000	620,000,000
Total For ABS11								1,754,000,000,000.00		400,000,000	620,000,000
ABS13 On 14/05/2022 Spot Bond			4.75500	107.50206	4.75500	107.47414			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.07500	109.35754	5.07500	109.32728			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.49500	117.16816	6.49500	117.12679			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.70500	116.49938	7.70500	116.45073			0.00	0	1,789,999,900
Total ABS17 SPOT									0.00	0	1,789,999,900
Total For ABS17									0.00	0	1,789,999,900
ABS18 On 26/09/2023 Spot Bond			5.22500	113.98635	5.22500	113.95387			0.00	0	1,140,000,000
Total ABS18 SPOT									0.00	0	1,140,000,000
Total For ABS18									0.00	0	1,140,000,000
ABS7 On 11/09/2026 Spot Bond			6.81500	111.62992	6.81500	111.58860			0.00	0	120,000,000
Total ABS7 SPOT									0.00	0	120,000,000
Total For ABS7									0.00	0	120,000,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.80935	100.00000	11.75656			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.77000	1.77000	1.77000	314.29490			0.00	0	
Total ABSI2 SPOT									0.00	0	
Total For ABSI2									0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.28000	171.04219	1.28000	171.01142		3,098,880,000,000.00		2,421,000,000	1,210,500,000
Total ABSI4 SPOT								3,098,880,000,000.00		2,421,000,000	1,210,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABSI4										3,098,880,000,000.00	2,421,000,000	1,210,500,00
ABX01 On 10/07/2024 Spot Bond			9.80500	9.80500	9.80500	107.99850				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.90177				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	99.90502				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL127 On 20/09/2021 Spot Bond					0.00000	247.14898				0.00	0	
Total ACL127 SPOT										0.00	0	
Total For ACL127										0.00	0	
ACL128 On 20/09/2021 Spot Bond					0.00000	247.18970				0.00	0	
Total ACL128 SPOT										0.00	0	
Total For ACL128										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	99.90930				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	99.90883				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.37901				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	99.90558				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	99.90558				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	99.90285				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	99.90285				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL202 On 30/01/2023 Spot Bond					0.00000	167.27030				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL203 On 14/02/2023 Spot Bond					0.00000	169.21442				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	99.91077				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	100.72504				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	99.91140				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	99.91383				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.23483				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.45379				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.25705				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.26005				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.23280				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGL02 On 11/04/2024 Spot Bond					0.00000	100.11344				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	97.85507				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	105.08222				0.00	224,000,000	1,996,000,000
Total AGT01 SPOT										0.00	224,000,000	1,996,000,000
Total For AGT01										0.00	224,000,000	1,996,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	100.48219				0.00	19,620,000,000	9,810,000,000
Total AGT02 SPOT										0.00	19,620,000,000	9,810,000,000
Total For AGT02										0.00	19,620,000,000	9,810,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	98.16190				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	101.44970				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	100.76646				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.76646				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.90633				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.74317				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.73540				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.82092				0.00	0	
Total AHF3B4 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 AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.90640				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.18586				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.27116				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.52943				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.26847				0.00	2,280,000,000	620,000,000
Total AHF5A2 SPOT										0.00	2,280,000,000	620,000,000
Total For AHF5A2										0.00	2,280,000,000	620,000,000
AHF5A: On 21/08/2023 Spot Bond			5.94500	112.71686	5.94500	112.68098				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.28642				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.31035				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	100.47738				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2022 Spot Bond					0.00000	100.57496				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.76442				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.28636				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.31027				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.47718				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.26244				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.29833				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.32223				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.52474				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.82500	111.97408	6.82500	111.93280				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			5.94500	110.62801	5.94500	110.59221				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.40500	92.48449	11.40500	92.42783				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.05500	179.54003	5.05500	179.47095				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.92986				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF06 On 24/08/2022 Spot Bond					0.00000	100.79031				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.03579				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.55626				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.97667				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.22324				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.32672				0.00	900,000,000	300,000,000
Total APF12 SPOT										0.00	900,000,000	300,000,000
Total For APF12										0.00	900,000,000	300,000,000
APF13 On 30/06/2021 Spot Bond					0.00000	102.12459				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	99.86950				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.20000	222.57230	5.20000	222.48496				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.21500	200.66363	5.21500	200.58471				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN09 On 20/12/2020 Spot Bond					0.00000	99.87618				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN11 On 07/03/2021 Spot Bond					0.00000	100.11598				0.00	0	
Total ASN113 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 ASN113										0.00	0	
ASN12: On 20/12/2020 Spot Bond					0.00000	99.87050				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN13: On 20/12/2020 Spot Bond					0.00000	99.87211				0.00	0	
Total ASN134 SPOT										0.00	0	
Total For ASN134										0.00	0	
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN135 SPOT										0.00	0	
Total For ASN135										0.00	0	
ASN13: On 31/01/2022 Spot Bond			2.26000	169.22067	2.26000	169.18128				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN140 SPOT										0.00	0	
Total For ASN140										0.00	0	
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN14: On 20/06/2021 Spot Bond					0.00000	97.32781				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.58424				0.00	6,080,000,000	1,650,000,000
Total ASN146 SPOT										0.00	6,080,000,000	1,650,000,000
Total For ASN146										0.00	6,080,000,000	1,650,000,000
ASN14: On 04/05/2021 Spot Bond					0.00000	100.59628				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			2.30500	169.13770	2.30500	169.09795				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	53.97121				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	100.19889				0.00	5,090,000,000	1,380,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN152 SPOT										0.00	5,090,000,000	1,380,000,000
Total For ASN152										0.00	5,090,000,000	1,380,000,000
ASN152 On 31/03/2028 Spot Bond			5.26500	174.72621	5.26500	174.65700				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN154 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	
ASN156 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	
ASN157 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	
ASN159 On 08/08/2021 Spot Bond					0.00000	100.51848				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN160 On 19/08/2021 Spot Bond					0.00000	100.34528				0.00	1,510,000,000	410,000,000
Total ASN161 SPOT										0.00	1,510,000,000	410,000,000
Total For ASN161										0.00	1,510,000,000	410,000,000
ASN161 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	
ASN163 On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN164 On 20/06/2021 Spot Bond					0.00000	100.12450				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN165 On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN172 On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.89452				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	101.16270				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.14000	102.53203	5.14000	102.49242				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	99.91905				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	99.91772				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	99.89921				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	100.35249				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	100.40613				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.21279				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25: On 29/05/2021 Spot Bond					0.00000	100.19236				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	99.89485				0.00	0	
Total ASN264 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 ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	99.91148				0.00	100,000,000	50,000,00
Total ASN274 SPOT										0.00	100,000,000	50,000,00
Total For ASN274										0.00	100,000,000	50,000,00
ASN27 On 15/08/2023 Spot Bond					0.00000	100.38638				0.00	5,900,000,000	1,600,000,00
Total ASN278 SPOT										0.00	5,900,000,000	1,600,000,00
Total For ASN278										0.00	5,900,000,000	1,600,000,00
ASN27 On 20/08/2048 Spot Bond					0.00000	100.33807				0.00	2,980,000,000	810,000,00
Total ASN279 SPOT										0.00	2,980,000,000	810,000,00
Total For ASN279										0.00	2,980,000,000	810,000,00
ASN28 On 21/08/2023 Spot Bond					0.00000	100.28523				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.01496				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	99.80884				0.00	1,180,000,000	320,000,00
Total ASN291 SPOT										0.00	1,180,000,000	320,000,00
Total For ASN291										0.00	1,180,000,000	320,000,00
ASN30 On 20/12/2023 Spot Bond					0.00000	99.91174				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	99.88513				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 20/01/2021 Spot Bond					0.00000	100.06718				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.74500	4.74500	4.74500	97.26273				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.42500	5.42500	5.42500	88.61763				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	99.91676				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	99.90395				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.50695				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	99.91608				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.25000	101.07601	5.25000	101.03637				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	99.91009				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 12/02/2021 Spot Bond					0.00000	100.42918				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN342 On 12/02/2021 Spot Bond					0.00000	100.42918				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN344 On 20/06/2024 Spot Bond					0.00000	99.91900				0.00	348,000,000	168,000,000
Total ASN346 SPOT										0.00	348,000,000	168,000,000
Total For ASN346										0.00	348,000,000	168,000,000
ASN346 On 20/06/2024 Spot Bond					0.00000	99.89600				0.00	454,000,000	227,000,000
Total ASN351 SPOT										0.00	454,000,000	227,000,000
Total For ASN351										0.00	454,000,000	227,000,000
ASN351 On 20/06/2024 Spot Bond					0.00000	99.91414				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	99.91414				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN36: On 30/08/2024 Spot Bond					0.00000	100.21266				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	99.89555				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	99.91589				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	99.91249				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	100.65928				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.00007				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.00007				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	99.89705				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	99.91508				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.29590				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	99.97190				0.00	5,670,000,000	1,540,000,000
Total ASN399 SPOT										0.00	5,670,000,000	1,540,000,000
Total For ASN399										0.00	5,670,000,000	1,540,000,000
ASN40: On 20/12/2024 Spot Bond					0.00000	99.91573				0.00	0	
Total ASN409 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 ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	99.89954				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2021 Spot Bond					0.00000	100.11219				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	104.23913				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.02535				0.00	0	50,000,00
Total ASN444 SPOT										0.00	0	50,000,00
Total For ASN444										0.00	0	50,000,00
ASN44: On 17/06/2021 Spot Bond					0.00000	100.02535				0.00	0	50,000,00
Total ASN445 SPOT										0.00	0	50,000,00
Total For ASN445										0.00	0	50,000,00
ASN44: On 22/06/2023 Spot Bond					0.00000	99.90826				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	99.90495				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	99.89152				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	99.89654				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	102.80461				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.76852				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.77671				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 28/02/2023 Spot Bond					0.00000	104.00323				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46: On 31/03/2024 Spot Bond					0.00000	104.18044				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46: On 31/01/2022 Spot Bond					0.00000	103.57782				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond					0.00000	104.15286				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.56641				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.67838				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 31/03/2024 Spot Bond					0.00000	103.79489				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47: On 28/02/2023 Spot Bond					0.00000	103.61971				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.39985				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	99.91265				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48(On 20/06/2025 Spot Bond					0.00000	99.89476				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/05/2021 Spot Bond					0.00000	100.23986				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	93.91400				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond					0.00000	103.26181				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	99.91297				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 02/09/2021 Spot Bond					0.00000	100.15338				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49(On 07/09/2021 Spot Bond					0.00000	100.13484				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49(On 30/09/2021 Spot Bond					0.00000	101.25545				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49(On 08/09/2021 Spot Bond					0.00000	100.07813				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49(On 10/03/2021 Spot Bond					0.00000	100.05988				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.01225				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.01225				0.00	0	
Total ASN498 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 ASN498									0.00	0	
ASN49: On 16/03/2021 Spot Bond					0.00000	99.97624			0.00	0	
Total ASN499 SPOT									0.00	0	
Total For ASN499									0.00	0	
ASN50: On 18/03/2021 Spot Bond					0.00000	99.96412			0.00	0	
Total ASN501 SPOT									0.00	0	
Total For ASN501									0.00	0	
ASN50: On 31/03/2021 Spot Bond					0.00000	100.95732			0.00	0	
Total ASN505 SPOT									0.00	0	
Total For ASN505									0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	99.91544			0.00	0	
Total ASN507 SPOT									0.00	0	
Total For ASN507									0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	99.79062	9.00000	101.92329		1,728,000,000,000.00	192,000,000	48,000,00	
Total ASN508 SPOT								1,728,000,000,000.00	192,000,000	48,000,00	
Total For ASN508								1,728,000,000,000.00	192,000,000	48,000,00	
ASN50: On 21/12/2026 Spot Bond			8.18000	99.80701	8.18000	101.72564		0.00	0		
Total ASN509 SPOT								0.00	0		
Total For ASN509								0.00	0		
ASN51: On 21/12/2026 Spot Bond			8.36000	99.80284	8.36000	101.76362		0.00	0		
Total ASN510 SPOT								0.00	0		
Total For ASN510								0.00	0		
ASN51: On 21/12/2026 Spot Bond			8.36000	99.80284	8.36000	101.76362		0.00	0		
Total ASN511 SPOT								0.00	0		
Total For ASN511								0.00	0		
ASN51: On 30/03/2021 Spot Bond					0.00000	100.88479		0.00	0		
Total ASN514 SPOT								0.00	0		
Total For ASN514								0.00	0		
ASN51: On 08/04/2021 Spot Bond					0.00000	100.79587		0.00	0		
Total ASN517 SPOT								0.00	0		
Total For ASN517								0.00	0		
ASN51: On 14/04/2021 Spot Bond					0.00000	100.68676		0.00	0		
Total ASN518 SPOT								0.00	0		
Total For ASN518								0.00	0		
ASN52: On 31/07/2022 Spot Bond			9.10000	100.55114	9.10000	101.39616		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	100.32807	11.05000	101.48342				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.00000	110.80045	11.00000	101.20548				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 13/05/2021 Spot Bond					0.00000	100.31604				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN531 On 31/01/2024 Spot Bond			10.50000	104.07463	10.50000	100.80548				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 18/02/2021 Spot Bond			4.58000	4.58000	4.58000	100.33879				0.00	0	
Total ASN533 SPOT										0.00	0	
Total For ASN533										0.00	0	
ASN533 On 22/02/2021 Spot Bond			4.20000	4.20000	4.20000	100.28767				0.00	0	
Total ASN534 SPOT										0.00	0	
Total For ASN534										0.00	0	
ASN534 On 31/01/2024 Spot Bond			10.50000	103.22790	10.50000	100.54658				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	100.33777				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	100.27075				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 28/11/2022 Spot Bond					0.00000	100.31111				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN542 On 02/03/2021 Spot Bond			4.36700	4.36700	4.36700	100.15554				0.00	0	
Total ASN544 SPOT										0.00	0	
Total For ASN544										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN54 On 31/07/2023 Spot Bond			10.60000	106.77808	10.60000	103.92006				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN54 On 09/03/2021 Spot Bond			4.37000	4.37000	4.37000	100.07184				0.00	0	
Total ASN546 SPOT										0.00	0	
Total For ASN546										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.34500	106.92261	5.34500	106.89146				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	102.12474	9.30000	102.07347				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.46967				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.61009				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.27431				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.27491				0.00	400,000,000	300,000,000
Total BAW30 SPOT										0.00	400,000,000	300,000,000
Total For BAW30										0.00	400,000,000	300,000,000
BAW31 On 30/09/2022 Spot Bond					0.00000	100.96532				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			5.95500	105.79383	5.95500	101.55477				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.97488				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	104.28278				0.00	0	
Total BAYA57 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 BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.62948				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	101.60881				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.14500	8.14500	8.14500	108.57323				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.47390				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.47390				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.41500	10.41500	10.41500	109.54899				0.00	0	200,000,00
Total BAYA72 SPOT										0.00	0	200,000,00
Total For BAYA72										0.00	0	200,000,00
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.49552				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.10792				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.28402				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.28411				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.27871				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.68142				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.68142				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	101.41230				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.73335				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.68094				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.73279				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.33341				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.35425				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYB11 On 30/06/2021 Spot Bond					0.00000	101.94090				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	101.99195				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.99195				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.99195				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB16 On 30/09/2024 Spot Bond					0.00000	102.04406				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 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	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.99256				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.99256				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	102.09639				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.45880				0.00	400,000,000	100,000,000
Total BC127 SPOT										0.00	400,000,000	100,000,000
Total For BC127										0.00	400,000,000	100,000,000
BD0302 On 18/04/2028 Spot Bond			7.36000	7.36000	7.36000	105.52951				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.56940				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.53215				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.99358				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.10479				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.94500	111.11940	6.94500	111.07749				0.00	0	
Total BGL07 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 BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.22434				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	101.68933				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.84500	103.51660	6.84500	103.47878				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	102.36125				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			5.94500	107.56503	5.94500	107.53079				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	103.01226				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.95478				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.35680				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.63067				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	103.29566				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	101.43263				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.55038				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.43686				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.44568				0.00	400,000,000	100,000,000
Total BID09 SPOT										0.00	400,000,000	100,000,000
Total For BID09										0.00	400,000,000	100,000,000
BID10 On 15/11/2023 Spot Bond					0.00000	100.63898				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.68500	111.20944	5.68500	111.17501				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.01236				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.15844				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.90022				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.59199				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.74476				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.05257				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	100.32216				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 05/01/2025 Spot Bond					0.00000	101.32728				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	57.00000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BPPF0 On 22/03/2021 Spot Bond					0.00000	99.91109				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.70282				0.00	0	40,000,00
Total BPPF11 SPOT										0.00	0	40,000,00
Total For BPPF11										0.00	0	40,000,00
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.96926				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.30767				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.30278				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	98.83367				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	100.85037				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 03/08/2021 Spot Bond					0.00000	100.52063				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2 On 03/08/2022 Spot Bond					0.00000	100.56637				0.00	0	
Total BPPF25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For BPPF25									0.00	0	
BPPF21 On 12/10/2021 Spot Bond					0.00000	100.78538			0.00	0	
Total BPPF26 SPOT									0.00	0	
Total For BPPF26									0.00	0	
BPPF21 On 12/10/2023 Spot Bond					0.00000	100.85178			0.00	0	
Total BPPF27 SPOT									0.00	0	
Total For BPPF27									0.00	0	
BPPF21 On 03/11/2021 Spot Bond					0.00000	100.49429			0.00	0	
Total BPPF28 SPOT									0.00	0	
Total For BPPF28									0.00	0	
BPPF21 On 03/11/2022 Spot Bond					0.00000	100.52060			0.00	0	
Total BPPF29 SPOT									0.00	0	
Total For BPPF29									0.00	0	
BPPF31 On 03/11/2023 Spot Bond					0.00000	100.54346			0.00	0	
Total BPPF30 SPOT									0.00	0	
Total For BPPF30									0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.23776			0.00	0	
Total BWZ21B SPOT									0.00	0	
Total For BWZ21B									0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.51029			0.00	0	
Total BWZJ21 SPOT									0.00	0	
Total For BWZJ21									0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total BWZJ23 SPOT									0.00	0	
Total For BWZJ23									0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.54500	103.74640	4.54500	103.72102			0.00	0	
Total CBL26 SPOT									0.00	0	
Total For CBL26									0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.50410			0.00	0	
Total CBL28 SPOT									0.00	0	
Total For CBL28									0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.37229			0.00	0	
Total CBL29 SPOT									0.00	0	
Total For CBL29									0.00	0	
CCT01 On 23/06/2023 Spot Bond			6.85500	112.80359	6.85500	112.76204		5,484,000,000,000.00	800,000,000	200,000,00	

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 CCT01 SPOT										5,484,000,000,000.00	800,000,000	200,000,000
Total For CCT01										5,484,000,000,000.00	800,000,000	200,000,000
CCT02 On 12/06/2024 Spot Bond			7.20500	113.54149	7.20500	113.49734				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			7.73500	115.03129	7.73500	114.98307				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.15500	109.14967	9.15500	106.87281				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	100.81702				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	100.60708				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.87453				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.68856				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.83636				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.29195				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.31408				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.08044				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR51 On 23/10/2024 Spot Bond					0.00000	101.15228				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	104.57744				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	159.78161	3.14000	159.65717				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.23000	2.23000	2.23000	160.10674				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	113.63542	4.77000	112.21000				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	104.97800				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.37319				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.71500	113.59655	6.71500	113.55510				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	115.01596	8.70700	123.89600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.75337				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.77280				0.00	0	
Total CLN370 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 CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	106.10911				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2021 Spot Bond			5.54000	103.47933	5.54000	103.44836				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	101.37808	10.98000	101.31822				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	119.19800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/03/2021 Spot Bond					0.00000	99.60382				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	121.09213	6.50000	121.46400				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	108.06000				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN38 On 20/03/2021 Spot Bond					0.00000	99.91244				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN38 On 26/01/2021 Spot Bond					0.00000	100.84751				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	99.91172				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.40610				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.40215				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN415 On 20/12/2020 Spot Bond					0.00000	99.88177				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN420 On 20/12/2020 Spot Bond					0.00000	101.68875				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN421 On 26/01/2021 Spot Bond					0.00000	99.97500				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN422 On 20/12/2020 Spot Bond					0.00000	102.31000				0.00	0	
Total CLN422 SPOT										0.00	0	
Total For CLN422										0.00	0	
CLN423 On 20/12/2020 Spot Bond					0.00000	102.09700				0.00	0	
Total CLN423 SPOT										0.00	0	
Total For CLN423										0.00	0	
CLN424 On 20/12/2020 Spot Bond					0.00000	102.37700				0.00	0	
Total CLN424 SPOT										0.00	0	
Total For CLN424										0.00	0	
CLN425 On 20/12/2020 Spot Bond					0.00000	99.90439				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
CLN426 On 20/12/2020 Spot Bond					0.00000	101.99300				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN429 On 20/12/2020 Spot Bond					0.00000	99.84800				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN430 On 20/12/2020 Spot Bond					0.00000	163.51000				0.00	0	
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN431 On 20/12/2020 Spot Bond					0.00000	102.47000				0.00	0	
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
CLN432 On 20/12/2020 Spot Bond					0.00000	102.64000			0.00	0	
Total CLN432 SPOT									0.00	0	
Total For CLN432									0.00	0	
CLN433 On 20/12/2020 Spot Bond					0.00000	102.72100			0.00	0	
Total CLN433 SPOT									0.00	0	
Total For CLN433									0.00	0	
CLN434 On 20/12/2020 Spot Bond					0.00000	164.54000			0.00	0	
Total CLN434 SPOT									0.00	0	
Total For CLN434									0.00	0	
CLN436 On 20/12/2020 Spot Bond					0.00000	99.89711			0.00	0	
Total CLN436 SPOT									0.00	0	
Total For CLN436									0.00	0	
CLN437 On 20/12/2020 Spot Bond					0.00000	99.90439			0.00	0	
Total CLN437 SPOT									0.00	0	
Total For CLN437									0.00	0	
CLN439 On 03/02/2021 Spot Bond					0.00000	100.71424			0.00	0	280,000,00
Total CLN439 SPOT									0.00	0	280,000,00
Total For CLN439									0.00	0	280,000,00
CLN440 On 20/03/2021 Spot Bond					0.00000	168.03000			0.00	0	
Total CLN440 SPOT									0.00	0	
Total For CLN440									0.00	0	
CLN445 On 24/05/2021 Spot Bond			5.44000	103.24132	5.44000	103.21127			0.00	0	
Total CLN445 SPOT									0.00	0	
Total For CLN445									0.00	0	
CLN452 On 31/01/2022 Spot Bond			2.23000	169.27601	2.23000	169.23689			0.00	0	
Total CLN452 SPOT									0.00	0	
Total For CLN452									0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.66000	131.48775	5.66000	131.43333			0.00	0	
Total CLN453 SPOT									0.00	0	
Total For CLN453									0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.90000	130.28793	5.90000	130.23236			0.00	0	
Total CLN454 SPOT									0.00	0	
Total For CLN454									0.00	0	
CLN456 On 20/12/2021 Spot Bond					0.00000	104.95400			0.00	0	
Total CLN456 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 CLN456										0.00	0	
CLN457 On 17/11/2021 Spot Bond					0.00000	100.39290				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.55071				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	100.73253				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.14500	107.19877	6.14500	107.16294				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	100.51688				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.41775				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	101.74998				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.42118				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 23/06/2021 Spot Bond					0.00000	100.15300				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	51.69871	100.00000	51.46760				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	100.60376				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	100.78442				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond					0.00000	100.85015				0.00	0	40,000,00
Total CLN484 SPOT										0.00	0	40,000,00
Total For CLN484										0.00	0	40,000,00
CLN484 On 02/12/2021 Spot Bond			5.64000	104.09445	5.64000	104.06263				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 23/06/2021 Spot Bond			10.16000	101.44953	10.16000	103.11500				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			5.94500	108.38316	5.94500	108.34865				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.73952				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	99.89581				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.23110				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.34500	115.02534	6.34500	114.98565				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.05811				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 20/05/2021 Spot Bond					0.00000	100.33683				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN50 On 11/10/2022 Spot Bond					0.00000	100.99203				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	101.05306				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.35400				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 24/10/2022 Spot Bond					0.00000	101.61772				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50 On 20/12/2022 Spot Bond					0.00000	100.17424				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51 On 11/10/2022 Spot Bond					0.00000	101.67475				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	95.04260				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51 On 15/09/2022 Spot Bond			9.96000	102.52855	9.96000	102.47351				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51 On 30/10/2022 Spot Bond			10.01000	101.29636	10.01000	101.24201				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51 On 25/11/2022 Spot Bond					0.00000	100.28617				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN51 On 30/06/2022 Spot Bond			9.60000	104.45154	9.60000	101.31373				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN52 On 12/03/2023 Spot Bond					0.00000	100.01464				0.00	0	
Total CLN520 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 CLN520										0.00	0	
CLN52: On 27/02/2023 Spot Bond					0.00000	100.24242				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52: On 13/05/2021 Spot Bond					0.00000	100.43390				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN52: On 09/09/2022 Spot Bond			9.20000	102.49037	9.20000	102.43945				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52: On 24/04/2021 Spot Bond					0.00000	100.66742				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52: On 26/04/2023 Spot Bond					0.00000	101.27434				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52: On 21/02/2024 Spot Bond					0.00000	101.90108				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52: On 25/11/2022 Spot Bond					0.00000	101.34480				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN52: On 29/11/2021 Spot Bond					0.00000	100.82926				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN53: On 12/03/2021 Spot Bond					0.00000	100.01366				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN53: On 12/03/2023 Spot Bond					0.00000	100.01464				0.00	0	300,000,00
Total CLN531 SPOT										0.00	0	300,000,00
Total For CLN531										0.00	0	300,000,00
CLN53: On 20/06/2023 Spot Bond					0.00000	99.90371				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53: On 18/07/2025 Spot Bond					0.00000	100.86750				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.58500	8.58500	8.58500	110.78634				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.37627				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.70533				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.99957				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	131.95300				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.21684				0.00	0	14,273,495.00
Total CLN542 SPOT										0.00	0	14,273,495.00
Total For CLN542										0.00	0	14,273,495.00
CLN542 On 17/01/2024 Spot Bond					0.00000	100.97628				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.05500	112.00676	8.05500	111.95870				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.10500	109.16422	8.10500	109.11632				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.19500	108.77180	8.19500	108.72354				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	306.36550				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN555 On 20/12/2020 Spot Bond					0.00000	99.90439				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 15/11/2023 Spot Bond					0.00000	100.41863				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	100.44640				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	100.27821				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	101.11600				0.00	0	4,000,000,00
Total CLN559 SPOT										0.00	0	4,000,000,00
Total For CLN559										0.00	0	4,000,000,00
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	123.55100				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.48471				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	100.53304	10.19000	100.79381				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			8.05500	110.58357	8.05500	109.30913				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.50773				0.00	0	
Total CLN564 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 CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.25941				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.93480				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.16738				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.45236				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	100.49652				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	100.75380				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			8.28500	108.90040	8.28500	107.61896				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.47331				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	101.03566				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	100.45513				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.00002				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 25/04/2023 Spot Bond					0.00000	103.43400				0.00	0	2,932,260,00

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 CLN576 SPOT										0.00	0	2,932,260,00
Total For CLN576										0.00	0	2,932,260,00
CLN576 On 20/06/2024 Spot Bond					0.00000	99.89393				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.82848				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.15212				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.48177				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.20259				0.00	0	27,500,000,00
Total CLN582 SPOT										0.00	0	27,500,000,00
Total For CLN582										0.00	0	27,500,000,00
CLN582 On 16/09/2025 Spot Bond					0.00000	99.96478				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.74317				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.19643				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	101.56740				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.02897				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.01318				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN589 On 18/06/2024 Spot Bond					0.00000	99.95630				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	99.96549				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.81955				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			3.88000	137.31523	3.88000	110.88070				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.27252				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN594 On 27/06/2022 Spot Bond					0.00000	101.09376				0.00	0	
Total CLN594 SPOT										0.00	0	
Total For CLN594										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.27252				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.52092				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.08139				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.02183				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	99.95630				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	99.95630				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	99.95630				0.00	0	
Total CLN601 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 CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	99.75800				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.11777				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.50409				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.41960				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.13677				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.85976				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.28331				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	101.20847	9.32000	101.15784				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.71104				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	101.12832				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.11599				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.27141				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.20251				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	101.06756				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	99.34700				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	101.67129				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	99.89801				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.19641				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.63122				0.00	0	1,200,000,00
Total CLN620 SPOT										0.00	0	1,200,000,00
Total For CLN620										0.00	0	1,200,000,00
CLN620 On 28/10/2022 Spot Bond					0.00000	100.62866				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	100.57636				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	91.09600				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN624 On 25/01/2023 Spot Bond					0.00000	100.71895				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.03500	109.31729	6.03500	109.28197				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.40588				0.00	0	500,000,00
Total CLN626 SPOT										0.00	0	500,000,00
Total For CLN626										0.00	0	500,000,00
CLN627 On 31/07/2034 Spot Bond					0.00000	89.58961				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			11.97500	63.48535	11.97500	85.32624				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2021 Spot Bond					0.00000	100.29725				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			8.75500	105.88292	8.75500	105.83362				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.40377				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/05/2021 Spot Bond					0.00000	100.26281				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	101.27555				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	100.48742				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	102.01669				0.00	0	
Total CLN635 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 CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.26837				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.40165				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2021 Spot Bond					0.00000	100.37694				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.40613				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN639 On 19/08/2025 Spot Bond					0.00000	100.44393				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.74786				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.27016				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	99.95717				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.66551				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	99.95709				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.40165				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.20853				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.40165				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.30980				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.40165				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN653 On 18/02/2021 Spot Bond					0.00000	100.28726				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN655 On 22/03/2030 Spot Bond					0.00000	103.01000				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	99.89154				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	101.29304				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	99.90930				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN659 On 20/06/2023 Spot Bond					0.00000	99.90823				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN660 On 20/12/2023 Spot Bond					0.00000	99.90447				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN66 On 20/06/2023 Spot Bond					0.00000	98.92100				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	97.75600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	102.85000				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	128.76200				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	100.60331				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	101.31388				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	100.49459				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66 On 02/05/2023 Spot Bond					0.00000	105.78999				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN66 On 18/09/2024 Spot Bond					0.00000	99.94740				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67 On 27/02/2023 Spot Bond					0.00000	100.26241				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.45097				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 09/03/2022 Spot Bond					0.00000	100.08537				0.00	0	
Total CLN672 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 CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.43645	137.80746	4.43645	111.95337				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.43645	137.80746	4.43645	111.95409				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	100.44455				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	100.46153				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.48967				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	100.32869				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	101.26102				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.20136				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	100.47067				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.10621				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	101.20056				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.23779				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.45890				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	101.44953				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	101.49365				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.49341				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	101.29591				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	101.05317				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.29597				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.52550				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.88232				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN694 On 07/07/2021 Spot Bond					0.00000	101.19493				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	93.54404				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.25506				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.67323				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	104.30535				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.18711				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.40163				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	84.94444				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	81.00361				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.46427				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	86.84431				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	88.23263				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.50373				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.05571				0.00	0	
Total CLN708 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 CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.26318				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.22410				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	83.47462				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2021 Spot Bond					0.00000	101.02815				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2021 Spot Bond					0.00000	100.37915				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.27248				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.27248				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.27248				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	82.23386				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 20/06/2021 Spot Bond					0.00000	99.92938				0.00	0	500,000,00
Total CLN718 SPOT										0.00	0	500,000,00
Total For CLN718										0.00	0	500,000,00
CLN719 On 11/09/2026 Spot Bond					0.00000	100.04977				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	81.20216				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.53367				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.17242				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	82.26452				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.55466				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.55466				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.55466				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.46925				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.46925				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.46925				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	84.84188				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	85.91532				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN81 On 18/04/2028 Spot Bond			7.36000	105.57142	7.36000	105.52951				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.38724				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.39500	111.06379	7.39500	111.01948				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
COJ07 On 23/03/2021 Spot Bond			5.85500	103.79166	5.85500	103.75888				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.20500	109.40831	9.20500	109.35452				0.00	0	30,000.00
Total COJ08 SPOT										0.00	0	30,000.00
Total For COJ08										0.00	0	30,000.00
COJG01 On 09/06/2024 Spot Bond			6.12500	112.75160	6.12500	112.71423				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			6.78000	106.73276	6.78000	106.69366				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.61500	105.08985	9.61500	105.03564				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			9.70500	99.02461	9.70500	98.97307				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			9.14500	9.14500	9.14500	111.98322				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS002 On 17/12/2020 Spot Bond					0.00000	99.97308				0.00	0	
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.20415				0.00	0	
Total CS003 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 CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	99.90923				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	101.33824				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	102.20101				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.03420				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	100.61981				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.77604				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.06047				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	99.87774				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	101.19604				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	29,000,000,00
Total DNG103 SPOT										0.00	0	29,000,000,00
Total For DNG103										0.00	0	29,000,000,00
DOL01 On 20/12/2021 Spot Bond					0.00000	99.78390				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.26304				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.36632				0.00	200,000,000	100,000,000
Total DSY02 SPOT										0.00	200,000,000	100,000,000
Total For DSY02										0.00	200,000,000	100,000,000
DSY03 On 21/11/2024 Spot Bond			8.45500	8.45500	8.45500	107.27397				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.79680				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.28941				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.89500	101.50651	5.89500	101.47429				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.24500	110.61949	6.24500	110.58253		131,147,498,000.00		0.00	21,000,400	125,379,600
Total DV23 SPOT								131,147,498,000.00			21,000,400	125,379,600
Total For DV23								131,147,498,000.00			21,000,400	125,379,600
DV23/R On 27/02/2023 Spot Bond			100.00000	27.96882	100.00000	27.84583				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	27.96882	100.00000	27.84583				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			5.81500	114.24644	5.81500	114.21086				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	103.16024	9.69000	103.10721				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.16024	9.69000	103.10721				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.14500	97.77870	11.14500	97.72108				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.29284	10.10000	103.23755				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.29284	10.10000	103.23755				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVC03 On 17/12/2020 Spot Bond					0.00000	99.97703				0.00	0	
Total DVC031 SPOT										0.00	0	
Total For DVC031										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.20338				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.71308				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	98.99040				0.00	0	20,000,00
Total DVF22B SPOT										0.00	0	20,000,00
Total For DVF22B										0.00	0	20,000,00
DVF22c On 24/10/2022 Spot Bond					0.00000	100.88952				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.79202				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.32252				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.58487				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.38278				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.17200				0.00	0	
Total DVFB21 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 DVFB21										0.00	0	
DVFB21 On 31/05/2024 Spot Bond					0.00000	97.03705				0.00	0	4,000,000,00
Total DVFB25 SPOT										0.00	0	4,000,000,00
Total For DVFB25										0.00	0	4,000,000,00
DVFB25 On 31/05/2026 Spot Bond					0.00000	100.65988				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB26 On 31/01/2023 Spot Bond					0.00000	100.51748				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB27 On 31/01/2025 Spot Bond					0.00000	95.20293				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB28 On 31/01/2027 Spot Bond					0.00000	100.55135				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB29 On 21/08/2023 Spot Bond					0.00000	100.31334				0.00	800,000,000	200,000,00
Total DVFB30 SPOT										0.00	800,000,000	200,000,00
Total For DVFB30										0.00	800,000,000	200,000,00
DVFB30 On 21/08/2025 Spot Bond					0.00000	100.33119				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.68000	110.41881	4.68000	110.39105				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.35000	107.72889	5.35000	107.69746				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.25500	113.25223	6.25500	113.21370				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.46000	101.42550	5.46000	101.38409				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.14000	91.02682	5.14000	90.99165				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/1 On 31/01/2037 Spot Bond			2.25000	132.21984	2.25000	132.18915				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.51000	134.71953	4.52500	134.53913				0.00	0	300,000,00
Total EL28 SPOT										0.00	0	300,000,00
Total For EL28										0.00	0	300,000,00
EL29 On 19/11/2029 Spot Bond			4.54800	120.22103	4.54800	120.17787				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.59500	117.71219	4.59500	117.67012				0.00	0	410,000,00
Total EL30 SPOT										0.00	0	410,000,00
Total For EL30										0.00	0	410,000,00
EL31 On 02/06/2031 Spot Bond			5.12000	102.84688	5.12000	102.80694				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.11000	93.05163	5.11000	93.01583				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	132.21984	2.25000	132.18915				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	138.95086				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	136.73466				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	105.13382				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	104.22039				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	104.72055				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	103.13199				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	95.77390				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	97.23229				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.32500	104.08447	5.32500	104.05448				0.00	0	20,000,000.00
Total EMM02 SPOT										0.00	0	20,000,000.00
Total For EMM02										0.00	0	20,000,000.00
EMM03 On 04/05/2024 Spot Bond			8.77500	104.83612	8.77500	104.78639				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			10.99500	10.99500	10.99500	95.26361				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.34500	11.34500	11.34500	99.52435				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			8.85500	8.85500	8.85500	102.79334				0.00	0	
Total EMM06 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 Interr
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			8.85500	8.85500	8.85500	108.97909				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.65000	11.65000	11.65000	83.73461				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.42500	10.42500	10.42500	100.82755				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.65000	11.65000	11.65000	94.53049				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.37147				0.00	34,672,300,000	15,800,000,000
Total ENX01 SPOT										0.00	34,672,300,000	15,800,000,000
Total For ENX01										0.00	34,672,300,000	15,800,000,000
ENX01S On 23/04/2021 Spot Bond					0.00000	100.39693				0.00	19,670,000,000	10,200,000,000
Total ENX01S SPOT										0.00	19,670,000,000	10,200,000,000
Total For ENX01S										0.00	19,670,000,000	10,200,000,000
ENX02 On 10/09/2022 Spot Bond					0.00000	100.03529				0.00	19,200,000,000	9,600,000,000
Total ENX02 SPOT										0.00	19,200,000,000	9,600,000,000
Total For ENX02										0.00	19,200,000,000	9,600,000,000
ENX04 On 01/05/2022 Spot Bond					0.00000	101.22951				0.00	47,190,000,000	22,500,000,000
Total ENX04 SPOT										0.00	47,190,000,000	22,500,000,000
Total For ENX04										0.00	47,190,000,000	22,500,000,000
ENX07 On 01/06/2021 Spot Bond					0.00000	100.60185				0.00	20,000,000,000	10,000,000,000
Total ENX07 SPOT										0.00	20,000,000,000	10,000,000,000
Total For ENX07										0.00	20,000,000,000	10,000,000,000
ENX08 On 01/06/2021 Spot Bond					0.00000	100.38472				0.00	12,000,000,000	6,000,000,000
Total ENX08 SPOT										0.00	12,000,000,000	6,000,000,000
Total For ENX08										0.00	12,000,000,000	6,000,000,000
ENX09 On 01/07/2021 Spot Bond					0.00000	100.29292				0.00	20,000,000,000	10,000,000,000
Total ENX09 SPOT										0.00	20,000,000,000	10,000,000,000
Total For ENX09										0.00	20,000,000,000	10,000,000,000
EPF01 On 28/05/2021 Spot Bond					0.00000	100.33721				0.00	0	210,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF014 SPOT										0.00	0	210,000,00
Total For EPF014										0.00	0	210,000,00
EPF014 On 04/06/2023 Spot Bond					0.00000	100.16322				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF015 On 07/09/2021 Spot Bond					0.00000	100.10403				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF016 On 07/09/2023 Spot Bond					0.00000	100.10728				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF017 On 13/12/2025 Spot Bond					0.00000	100.01384				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF018 On 12/09/2022 Spot Bond					0.00000	100.01364				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF019 On 07/11/2022 Spot Bond					0.00000	100.45886				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF020 On 02/09/2023 Spot Bond					0.00000	100.19164				0.00	1,200,000,000	300,000,00
Total EPF021 SPOT										0.00	1,200,000,000	300,000,00
Total For EPF021										0.00	1,200,000,000	300,000,00
EPF021 On 12/03/2021 Spot Bond					0.00000	100.01217				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EPFC46 On 10/11/2021 Spot Bond					0.00000	100.45320				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EQS10 On 28/07/2022 Spot Bond					0.00000	101.28881				0.00	0	
Total EQS10 SPOT										0.00	0	
Total For EQS10										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.15812				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT00: On 03/06/2024 Spot Bond					0.00000	100.16295				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.80945				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	100.02792				0.00	700,000,000	250,000,000
Total EQT005 SPOT										0.00	700,000,000	250,000,000
Total For EQT005										0.00	700,000,000	250,000,000
EQT00: On 30/10/2023 Spot Bond					0.00000	100.63017				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B: On 17/05/2022 Spot Bond					0.00000	100.35494				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B: On 17/08/2022 Spot Bond					0.00000	100.33586				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C: On 17/05/2022 Spot Bond					0.00000	100.38539				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C: On 17/08/2022 Spot Bond					0.00000	100.33967				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	100.35871				0.00	3,720,000,000	1,010,000,000
Total ERSA25 SPOT										0.00	3,720,000,000	1,010,000,000
Total For ERSA25										0.00	3,720,000,000	1,010,000,000
ERSA2: On 17/05/2022 Spot Bond					0.00000	100.32980				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	100.32063				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2: On 17/08/2023 Spot Bond					0.00000	100.37773				0.00	0	
Total ERSA28 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 ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			5.68500	112.38031	5.68500	112.34609			155,056,101,000.00	27,274,600	145,341,600
Total ES23 SPOT									155,056,101,000.00	27,274,600	145,341,600
Total For ES23									155,056,101,000.00	27,274,600	145,341,600
ES23/R On 25/01/2023 Spot Bond			10.00000	103.91975	10.00000	103.86465			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			7.97500	101.08925	7.97500	101.04583			1,557,946,555,000.00	195,353,800	2,855,396,800
Total ES26 SPOT									1,557,946,555,000.00	195,353,800	2,855,396,800
Total For ES26									1,557,946,555,000.00	195,353,800	2,855,396,800
ES26/R On 02/04/2026 Spot Bond			7.85000	101.62065	7.85000	101.57768			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.25000	76.83117	11.33500	76.32292			535,540,500,000.00	47,603,600	3,051,737,100
Total ES33 SPOT									535,540,500,000.00	47,603,600	3,051,737,100
Total For ES33									535,540,500,000.00	47,603,600	3,051,737,100
ES33/R On 15/09/2033 Spot Bond			7.50000	101.90955	7.50000	101.86810			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.94500	74.79299	11.94500	74.74533			5,424,272,280,000.00	454,104,000	1,538,382,900
Total ES42 SPOT									5,424,272,280,000.00	454,104,000	1,538,382,900
Total For ES42									5,424,272,280,000.00	454,104,000	1,538,382,900
ES42/R On 25/04/2042 Spot Bond			8.50000	101.21944	8.50000	101.17315			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ESFR0 On 20/04/2021 Spot Bond					0.00000	100.74692			0.00	0	
Total ESFR03 SPOT									0.00	0	
Total For ESFR03									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.15641			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	98.98530			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	99.91007			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.60379				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.30951				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.36271				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.38237				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.64643				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.94964				0.00	800,000,000	200,000,000
Total FIFB19 SPOT										0.00	800,000,000	200,000,000
Total For FIFB19										0.00	800,000,000	200,000,000
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.39698				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	100.54311				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.67500	5.67500	5.67500	102.31165				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	103.52560				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB18 On 13/04/2021 Spot Bond					0.00000	102.07956				0.00	5,390,000,000	1,720,000,000
Total FRB18 SPOT										0.00	5,390,000,000	1,720,000,000
Total For FRB18										0.00	5,390,000,000	1,720,000,000
FRB19 On 14/04/2021 Spot Bond			6.61500	103.94949	6.61500	103.91262				0.00	0	30,000,000
Total FRB19 SPOT										0.00	0	30,000,000
Total For FRB19										0.00	0	30,000,000
FRB20 On 15/04/2021 Spot Bond					0.00000	101.93671				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.54354				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.86136				0.00	20,000,000	20,000,000
Total FRB22 SPOT										0.00	20,000,000	20,000,000
Total For FRB22										0.00	20,000,000	20,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	101.50837				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.73107				0.00	380,000,000	95,000,000
Total FRB24 SPOT										0.00	380,000,000	95,000,000
Total For FRB24										0.00	380,000,000	95,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	101.48521				0.00	10,128,000,000	4,967,000,000
Total FRB25 SPOT										0.00	10,128,000,000	4,967,000,000
Total For FRB25										0.00	10,128,000,000	4,967,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	99.07314				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.55500	107.40118	8.55500	107.35175				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 31/12/2099 Spot Bond					0.00000	100.01156				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.28000	171.04219	1.28000	171.01142				12,632,832,000,000.00	9,869,400,000	4,934,700,000
Total FRBI22 SPOT										12,632,832,000,000.00	9,869,400,000	4,934,700,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRBI22										12,632,832,000,000.00	9,869,400,000	4,934,700,00
FRBI23 On 07/12/2023 Spot Bond			2.02000	2.02000	2.02000	312.12661				6,464,000,000,000.00	3,200,000,000	1,600,000,00
Total FRBI23 SPOT										6,464,000,000,000.00	3,200,000,000	1,600,000,00
Total For FRBI23										6,464,000,000,000.00	3,200,000,000	1,600,000,00
FRBI25 On 31/01/2025 Spot Bond			2.70500	2.70500	2.70500	147.32429				0.00	0	1,550,000,00
Total FRBI25 SPOT										0.00	0	1,550,000,00
Total For FRBI25										0.00	0	1,550,000,00
FRBI28 On 31/03/2028 Spot Bond			4.40500	184.66029	4.40500	184.59566				0.00	0	130,000,00
Total FRBI28 SPOT										0.00	0	130,000,00
Total For FRBI28										0.00	0	130,000,00
FRBI29 On 31/03/2029 Spot Bond			4.69000	4.69000	4.69000	97.66062				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.83000	4.83000	4.83000	208.50798				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.92000	79.31340	5.92000	79.27921				0.00	0	326,000,00
Total FRBI46 SPOT										0.00	0	326,000,00
Total For FRBI46										0.00	0	326,000,00
FRBI50 On 31/12/2050 Spot Bond			5.37000	87.99840	5.37000	87.96334				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			5.64247	5.64247	5.64247	80.68653				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			5.71931	5.71931	5.71931	79.93204				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			4.06000	4.06000	4.06000	139.77622				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	92.81098				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.34000	169.07323	2.34000	169.03317				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.20000	167.50009	3.20000	167.45269				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC23: On 20/12/2020 Spot Bond					0.00000	99.83247				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.55521				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.01459				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.70584				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC26: On 20/06/2021 Spot Bond					0.00000	102.46992				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.75035				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.66356				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	103.57289				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 02/05/2028 Spot Bond			9.80000	101.19643	9.80000	101.14295				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC27: On 04/03/2021 Spot Bond					0.00000	100.14841				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.27142				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.41234				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	109.78190				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 26/01/2021 Spot Bond					0.00000	101.10160				0.00	0	
Total FRC283 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 FRC283										0.00	0	
FRC283 On 11/11/2024 Spot Bond					0.00000	100.63692				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	101.28990				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	107.85558				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	101.21920				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	102.27105				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 26/01/2021 Spot Bond					0.00000	100.84751				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC291 On 18/04/2021 Spot Bond					0.00000	100.71592				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC293 On 18/04/2021 Spot Bond					0.00000	100.70036				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC294 On 14/05/2024 Spot Bond					0.00000	100.39037				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.39825				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.64495				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	101.68435				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	102.37351				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.26309				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 28/12/2020 Spot Bond					0.00000	100.95074				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC304 On 06/11/2023 Spot Bond					0.00000	100.64831				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.22360				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	100.46936				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	101.19125				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	101.38434				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 23/02/2021 Spot Bond					0.00000	100.16000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC311 On 23/02/2021 Spot Bond					0.00000	99.79000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC312 On 20/06/2024 Spot Bond					0.00000	101.52863				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC314 On 23/02/2021 Spot Bond					0.00000	111.00000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC315 On 13/10/2026 Spot Bond					0.00000	97.19428				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC316 On 15/09/2033 Spot Bond					0.00000	99.99996				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC317 On 31/07/2034 Spot Bond					0.00000	100.67358				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC318 On 20/12/2024 Spot Bond					0.00000	98.78073				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC319 On 20/12/2026 Spot Bond					0.00000	101.52848				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC320 On 20/12/2024 Spot Bond					0.00000	101.56580				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC324 On 20/06/2026 Spot Bond					0.00000	101.40048				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC325 On 02/04/2024 Spot Bond					0.00000	101.00046				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC326 On 20/12/2022 Spot Bond					0.00000	101.90241				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC327 On 30/09/2022 Spot Bond					0.00000	100.96110				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	100.23374				0.00	0	
Total FRC328 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 FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.49596				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.81828				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 02/02/2021 Spot Bond					0.00000	100.60446				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC331 On 02/02/2021 Spot Bond					0.00000	100.60446				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC332 On 05/03/2021 Spot Bond					0.00000	100.09652				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC334 On 31/05/2024 Spot Bond					0.00000	100.23877				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	105.51426				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	103.09313				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	100.08760				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	100.79104				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.96509				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.82632				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 17/08/2021 Spot Bond					0.00000	100.31454				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	101.24942				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.88482				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 03/08/2021 Spot Bond					0.00000	100.54351				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC345 On 20/12/2025 Spot Bond					0.00000	101.47090				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	101.66695				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.77005				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.62934				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2021 Spot Bond					0.00000	100.56408				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.23473				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	100.34550				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35 On 31/07/2023 Spot Bond					0.00000	100.31657				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2021 Spot Bond					0.00000	100.18839				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.14565				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.98000	2.98000	2.98000	167.85492				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.92000	2.92000	2.92000	167.96487				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.90000	2.90000	2.90000	168.00155				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.92000	93.38986	4.92000	93.35447				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.04000	103.87788	5.04000	103.83830				0.00	0	200,000,00
Total FRI38 SPOT										0.00	0	200,000,00
Total For FRI38										0.00	0	200,000,00
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.12614				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.43375				0.00	440,000,000	220,000,00
Total FRJ21 SPOT										0.00	440,000,000	220,000,00
Total For FRJ21										0.00	440,000,000	220,000,00
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.09107				0.00	3,690,000,000	1,000,000,00
Total FRJ22 SPOT										0.00	3,690,000,000	1,000,000,00
Total For FRJ22										0.00	3,690,000,000	1,000,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.69320				0.00	0	826,000,00
Total FRJ23 SPOT										0.00	0	826,000,00

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 FRJ23										0.00	0	826,000,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.00793				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.90570				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.46145				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.31219				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.62376				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.74000	4.74000	4.74000	113.35601				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.96000	4.96000	4.96000	104.93051				0.00	0	60,000,00
Total FRS101 SPOT										0.00	0	60,000,00
Total For FRS101										0.00	0	60,000,00
FRS103 On 23/01/2024 Spot Bond					0.00000	100.05198				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.64027				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.10000	103.06782	5.10000	103.02822				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.15000	201.97536	5.15000	201.89660				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.24000	101.20732	5.24000	101.16769				0.00	0	20,000,00

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 FRS110 SPOT										0.00	0	20,000,00
Total For FRS110										0.00	0	20,000,00
FRS112 On 07/12/2033 Spot Bond			5.18000	5.18000	5.18000	201.28982				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.61000	142.27558	3.61000	142.23219				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	124.06067	3.70500	124.02220				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.09000	103.20229	5.09000	103.16269				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.30000	198.96385	5.30000	198.88466				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.35000	197.97209	5.35000	197.89279				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.14000	180.67955	3.14000	144.85082				0.00	0	30,000,00
Total FRS122 SPOT										0.00	0	30,000,00
Total For FRS122										0.00	0	30,000,00
FRS123 On 07/12/2033 Spot Bond			5.38000	197.37990	5.38000	197.30053				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.24000	101.20732	5.24000	101.16769				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			5.07500	176.86717	5.07500	176.79892				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.99000	91.91177	5.99000	91.87213				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS129 On 31/03/2028 Spot Bond			4.96500	178.12041	4.96500	178.05272				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			5.02500	177.43558	5.02500	177.36757				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.89000	187.63386	5.89000	187.55331				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.92000	92.73366	5.92000	92.69400				0.00	0	120,000,00
Total FRS134 SPOT										0.00	0	120,000,00
Total For FRS134										0.00	0	120,000,00
FRS135 On 31/01/2038 Spot Bond			5.24000	5.24000	5.24000	101.16769				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.22000	101.47059	5.22000	101.43096				0.00	0	370,000,00
Total FRS136 SPOT										0.00	0	370,000,00
Total For FRS136										0.00	0	370,000,00
FRS137 On 31/03/2028 Spot Bond			4.83500	179.61463	4.83500	179.54763				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.66000	191.95507	5.66000	191.87500				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.96500	178.12041	4.96500	178.05272				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.96500	178.12041	4.96500	178.05272				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			5.25500	174.83814	5.25500	174.76899				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			3.91000	140.63453	3.91000	140.58938				0.00	0	
Total FRS146 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 FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.04000	169.62710	2.04000	169.58963				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.31500	174.16774	5.31500	174.09830				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.35500	173.72245	5.35500	173.65281				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.88000	140.79764	3.88000	140.75267				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.83000	179.67240	4.83000	179.60541				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.36500	5.36500	5.36500	173.54164				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 06/06/2025 Spot Bond					0.00000	15.21204				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	6.02841				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.80613				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.89613				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18(On 18/09/2023 Spot Bond					0.00000	99.95672				0.00	5,090,000,000	1,380,000,00
Total FRS180 SPOT										0.00	5,090,000,000	1,380,000,00
Total For FRS180										0.00	5,090,000,000	1,380,000,00
FRS18(On 27/09/2025 Spot Bond					0.00000	101.22785				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 04/10/2021 Spot Bond					0.00000	137.64016				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	153.46736				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	142.48422				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	150.93650				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	126.28813				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS19(On 19/06/2026 Spot Bond					0.00000	21.22060				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19(On 05/08/2024 Spot Bond					0.00000	100.47687				0.00	0	30,000,000,00
Total FRS197 SPOT										0.00	0	30,000,000,00
Total For FRS197										0.00	0	30,000,000,00
FRS19(On 05/08/2025 Spot Bond					0.00000	100.55852				0.00	7,150,000,000	1,940,000,00
Total FRS199 SPOT										0.00	7,150,000,000	1,940,000,00
Total For FRS199										0.00	7,150,000,000	1,940,000,00
FRS20(On 12/08/2025 Spot Bond					0.00000	100.45095				0.00	2,660,000,000	720,000,00
Total FRS200 SPOT										0.00	2,660,000,000	720,000,00
Total For FRS200										0.00	2,660,000,000	720,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS207 On 06/08/2025 Spot Bond					0.00000	100.24913				0.00	5,900,000,000	1,600,000,000
Total FRS201 SPOT										0.00	5,900,000,000	1,600,000,000
Total For FRS201										0.00	5,900,000,000	1,600,000,000
FRS202 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS205 On 15/03/2021 Spot Bond					0.00000	111.44678				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.88822				0.00	3,210,000,000	870,000,000
Total FRS206 SPOT										0.00	3,210,000,000	870,000,000
Total For FRS206										0.00	3,210,000,000	870,000,000
FRS209 On 18/11/2024 Spot Bond					0.00000	100.33567				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS211 On 20/12/2020 Spot Bond					0.00000	96.59053				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS213 On 03/09/2021 Spot Bond					0.00000	117.17237				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS214 On 04/03/2021 Spot Bond					0.00000	108.29573				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	100.70499				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	101.06324				0.00	0	
Total FRS220 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 FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	100.11083				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22 On 06/07/2022 Spot Bond					0.00000	101.91927				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22 On 14/07/2025 Spot Bond					0.00000	101.17954				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22 On 07/07/2025 Spot Bond					0.00000	100.05611				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22 On 21/12/2027 Spot Bond					0.00000	101.24942				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22 On 28/07/2025 Spot Bond					0.00000	100.04388				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22 On 31/07/2022 Spot Bond					0.00000	101.15118				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22 On 07/08/2025 Spot Bond				100.00000	0.00000	99.63966				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS22 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	
FRS23 On 14/08/2027 Spot Bond					0.00000	100.41065				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23 On 18/08/2025 Spot Bond					0.00000	91.78936				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23 On 19/08/2025 Spot Bond					0.00000	92.92247				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	92.33826				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	103.05630				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 04/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS236 SPOT										0.00	0	
Total For FRS236										0.00	0	
FRS236 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	107.43068				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	99.43345				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	98.11642				0.00	0	6,000,000.00
Total FRS240 SPOT										0.00	0	6,000,000.00
Total For FRS240										0.00	0	6,000,000.00
FRS240 On 04/12/2022 Spot Bond					0.00000	100.20385				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	100.14373				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRS36 On 07/12/2023 Spot Bond			2.06000	2.06000	2.06000	311.78138			0.00	0	
Total FRS36 SPOT									0.00	0	
Total For FRS36									0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.80000	314.09938	1.80000	314.03376			0.00	0	
Total FRS37 SPOT									0.00	0	
Total For FRS37									0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.80000	1.80000	1.80000	314.03376			0.00	0	
Total FRS43 SPOT									0.00	0	
Total For FRS43									0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.28000	171.04219	1.28000	171.01142			0.00	0	
Total FRS46 SPOT									0.00	0	
Total For FRS46									0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.53000	170.57480	1.53000	170.54182		6,120,000,000,000.00	4,000,000,000	2,000,000,000	
Total FRS51 SPOT								6,120,000,000,000.00	4,000,000,000	2,000,000,000	
Total For FRS51								6,120,000,000,000.00	4,000,000,000	2,000,000,000	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.55152			0.00	0	
Total FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.94000	96.62780	4.94000	96.59151			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.67000	67.35735	4.67000	100.22404			0.00	0	130,000,000
Total FRS81 SPOT									0.00	0	130,000,000
Total For FRS81									0.00	0	130,000,000
FRS85 On 31/01/2025 Spot Bond			3.03000	3.03000	3.03000	145.47172			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.31000	3.31000	3.31000	143.89726			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.86000	2.86000	2.86000	304.97339			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.86500	4.86500	4.86500	108.22728		26,076,400,000,000.00	5,360,000,000	2,680,000,000	
Total FRX23 SPOT								26,076,400,000,000.00	5,360,000,000	2,680,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRX23										16,076,400,000.00	5,360,000,000	2,680,000,000
FRX24 On 10/12/2024 Spot Bond			5.80500	117.55709	5.80500	117.52013				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.15500	118.03972	6.15500	118.00083				0.00	0	110,000,000
Total FRX25 SPOT										0.00	0	110,000,000
Total For FRX25										0.00	0	110,000,000
FRX26 On 01/10/2026 Spot Bond			6.79500	114.75960	6.79500	114.71747			339,750,000,000.00		50,000,000	230,000,000
Total FRX26 SPOT									339,750,000,000.00		50,000,000	230,000,000
Total For FRX26									339,750,000,000.00		50,000,000	230,000,000
FRX27 On 07/03/2027 Spot Bond			6.94500	118.99028	6.94500	118.94540				0.00	0	170,000,000
Total FRX27 SPOT										0.00	0	170,000,000
Total For FRX27										0.00	0	170,000,000
FRX28 On 26/07/2028 Spot Bond			7.36500	119.77594	7.36500	119.72887				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.37500	112.31464	8.37500	112.26458				0.00	0	796,000,000
Total FRX30 SPOT										0.00	0	796,000,000
Total For FRX30										0.00	0	796,000,000
FRX31 On 21/02/2031 Spot Bond			8.69500	108.38835	8.69500	108.33823			1,043,400,000,000.00		120,000,000	120,000,000
Total FRX31 SPOT									1,043,400,000,000.00		120,000,000	120,000,000
Total For FRX31									1,043,400,000,000.00		120,000,000	120,000,000
FRX32 On 31/03/2032 Spot Bond			8.76000	114.68337	8.76000	114.62936				0.00	0	100,000,000
Total FRX32 SPOT										0.00	0	100,000,000
Total For FRX32										0.00	0	100,000,000
FRX45 On 14/04/2045 Spot Bond			10.92000	76.65612	10.92000	76.61134				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.79187				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.07915				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.28781				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.25176				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.27080				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.28235				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.28574				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.33511				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.00774				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.21503				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.27407				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.16944				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.18634				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.30125				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRL35 On 12/06/2029 Spot Bond			4.29000	104.69720	4.29000	104.66120				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.77251				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.46696				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.52092				0.00	0	30,000,00
Total GRT14 SPOT										0.00	0	30,000,00
Total For GRT14										0.00	0	30,000,00
GRT16 On 17/10/2021 Spot Bond					0.00000	100.92961				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.82500	112.82919	5.82500	112.79359				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.03768				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.90770				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.50500	105.58746	8.50500	105.53915				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.77504				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.95275				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	98.80943				0.00	0	
Total GRT24G 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 GRT24G									0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.41790			0.00	0	
Total GRT25G SPOT									0.00	0	
Total For GRT25G									0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.93708			0.00	40,000,000	20,000,000
Total GRT26G SPOT									0.00	40,000,000	20,000,000
Total For GRT26G									0.00	40,000,000	20,000,000
GRT27 On 28/09/2023 Spot Bond					0.00000	99.54820			0.00	0	
Total GRT27 SPOT									0.00	0	
Total For GRT27									0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.01491			0.00	0	
Total GRT28 SPOT									0.00	0	
Total For GRT28									0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.01760			0.00	0	
Total GRT29 SPOT									0.00	0	
Total For GRT29									0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	96.40900			0.00	0	
Total GRT30 SPOT									0.00	0	
Total For GRT30									0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.18831			0.00	0	
Total GRT31 SPOT									0.00	0	
Total For GRT31									0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	98.11841			0.00	0	
Total GRT32 SPOT									0.00	0	
Total For GRT32									0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.72732			0.00	0	
Total GRT33 SPOT									0.00	0	
Total For GRT33									0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.16857			0.00	0	
Total GRT34 SPOT									0.00	0	
Total For GRT34									0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.98257			0.00	0	
Total GRT36 SPOT									0.00	0	
Total For GRT36									0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.02309			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.55622				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	98.82443				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.46433				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.30411				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	99.86589				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	99.87334				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.24285				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.03799				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.29840				0.00	0	20,000,00
Total H10T3 SPOT										0.00	0	20,000,00
Total For H10T3										0.00	0	20,000,00
H10T4 On 23/02/2023 Spot Bond					0.00000	101.24479				0.00	0	20,000,00
Total H10T4 SPOT										0.00	0	20,000,00
Total For H10T4										0.00	0	20,000,00
H12T1 On 28/09/2021 Spot Bond					0.00000	100.68855				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.18406				0.00	0	40,000,00
Total HC5T4 SPOT										0.00	0	40,000,00
Total For HC5T4										0.00	0	40,000,00
HILB07 On 11/07/2021 Spot Bond					0.00000	100.31652				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.12358				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.32509				0.00	4,238,400,000	1,059,600,00
Total HILB09 SPOT										0.00	4,238,400,000	1,059,600,00
Total For HILB09										0.00	4,238,400,000	1,059,600,00
HILB10 On 17/03/2022 Spot Bond					0.00000	99.54107				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.29505				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.14753				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.05834				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	101.09999				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.02716				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.00641				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.40000	308.94023	2.40000	308.86560				0.00	0	10,000,00
Total HWAY23 SPOT										0.00	0	10,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For HWAY23										0.00	0	10,000,00
HWAY2 On 07/12/2024 Spot Bond			2.75000	2.75000	2.75000	312.93829				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.92500	103.72091	9.92500	105.74116				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.25000	73.88808	5.25000	93.20192				0.00	0	60,000,00
Total HWAY33 SPOT										0.00	0	60,000,00
Total For HWAY33										0.00	0	60,000,00
HWAY3 On 31/07/2034 Spot Bond			11.38500	88.86684	11.38500	88.81338				0.00	0	4,350,000,00
Total HWAY34 SPOT										0.00	0	4,350,000,00
Total For HWAY34										0.00	0	4,350,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.56658	100.00000	12.51132				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.42500	88.18290	11.42500	88.12967				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	12.56578	100.00000	12.51052				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.97811				0.00	0	25,020,000,00
Total HWF11 SPOT										0.00	0	25,020,000,00
Total For HWF11										0.00	0	25,020,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.78340				0.00	0	11,750,000,00
Total HWF12 SPOT										0.00	0	11,750,000,00
Total For HWF12										0.00	0	11,750,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.19039				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.42000	149.00730	2.46000	148.73889			052,063,469,094,000.00	434,736,970,700	373,401,005,90	
Total I2025 SPOT									52,063,469,094,000.00	434,736,970,700	373,401,005,90	
Total For I2025									52,063,469,094,000.00	434,736,970,700	373,401,005,90	
I2029 On 31/03/2029 Spot Bond			3.82000	104.23772	3.82000	104.20453			30,297,115,240,000.00	7,931,182,000	189,342,834,50	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total I2029 SPOT									30,297,115,240,000.00	7,931,182,000	189,342,834,50
Total For I2029									30,297,115,240,000.00	7,931,182,000	189,342,834,50
I2033 On 28/02/2033 Spot Bond			4.42000	98.36711	4.42000	98.33247			456,035,710,000,000.00	103,175,500,000	144,875,345,90
Total I2033 SPOT									6,035,710,000,000.00	103,175,500,000	144,875,345,90
Total For I2033									6,035,710,000,000.00	103,175,500,000	144,875,345,90
I2038 On 31/01/2038 Spot Bond			4.33000	114.07469	4.34000	113.88372			172,674,171,728,000.00	39,878,561,600	308,615,738,90
Total I2038 SPOT									2,674,171,728,000.00	39,878,561,600	308,615,738,90
Total For I2038									2,674,171,728,000.00	39,878,561,600	308,615,738,90
I2046 On 31/03/2046 Spot Bond			4.40000	101.61903	4.40000	101.58349			670,187,760,000,000.00	152,315,400,000	438,724,493,40
Total I2046 SPOT									0,187,760,000,000.00	152,315,400,000	438,724,493,40
Total For I2046									0,187,760,000,000.00	152,315,400,000	438,724,493,40
I2050 On 31/12/2050 Spot Bond			4.42000	104.23446	4.37000	105.16463			187,340,521,186,000.00	42,384,733,300	282,793,634,20
Total I2050 SPOT									7,340,521,186,000.00	42,384,733,300	282,793,634,20
Total For I2050									7,340,521,186,000.00	42,384,733,300	282,793,634,20
IBL101 On 24/05/2022 Spot Bond			5.66000	5.66000	5.66000	105.18570			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.48859			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.52000	307.92080	2.52000	307.84441			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.22771			0.00	0	
Total IBL110 SPOT									0.00	0	
Total For IBL110									0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.23855			0.00	0	
Total IBL113 SPOT									0.00	0	
Total For IBL113									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.43115			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.25229			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL119 On 16/08/2021 Spot Bond					0.00000	100.34205				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.92371				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.34295				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.82608				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.32393				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.82244				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.42852				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	99.92932				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.71205				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.27131				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.25043				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.38886				0.00	0	
Total IBL137 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 IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.33560				0.00	3,980,000,000	1,080,000,000
Total IBL138 SPOT										0.00	3,980,000,000	1,080,000,000
Total For IBL138										0.00	3,980,000,000	1,080,000,000
IBL140 On 14/02/2021 Spot Bond					0.00000	100.31136				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.27386				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.27214				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.04685				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	99.91502				0.00	9,000,000,000	2,440,000,000
Total IBL145 SPOT										0.00	9,000,000,000	2,440,000,000
Total For IBL145										0.00	9,000,000,000	2,440,000,000
IBL147 On 03/07/2025 Spot Bond					0.00000	101.03742				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.19383				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.20469				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	101.05517				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.27805				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.39000	1.39000	1.39000	170.80455				1,206,242,000,000.00	867,800,000	433,900,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL36 SPOT										1,206,242,000,000.00	867,800,000	433,900,000
Total For IBL36										1,206,242,000,000.00	867,800,000	433,900,000
IBL60 On 17/02/2024 Spot Bond			6.30500	114.56808	6.30500	114.52944				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.82550				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.68000	170.29526	1.68000	170.26094				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.73500	110.31443	4.73500	110.28591				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.63556				0.00	1,000,000,000	500,000,000
Total IBL86 SPOT										0.00	1,000,000,000	500,000,000
Total For IBL86										0.00	1,000,000,000	500,000,000
IBL88 On 20/05/2021 Spot Bond			4.54500	103.18138	4.54500	103.15617				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	73.95646	100.00000	73.67255				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	100.26749				0.00	4,610,000,000	1,250,000,000
Total IBL89 SPOT										0.00	4,610,000,000	1,250,000,000
Total For IBL89										0.00	4,610,000,000	1,250,000,000
IBL95 On 12/09/2021 Spot Bond					0.00000	100.77993				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.31152				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.70500	106.76055	7.70500	106.71597				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG08 On 13/05/2030 Spot Bond			9.89500	109.36221	9.89500	109.56879				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.11219				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.32500	111.80552	8.32500	111.75543				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.61382				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.42505				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.38815				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.09907				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.73763				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.46857				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.01266				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.26511				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2020 Spot Bond					0.00000	99.96446				0.00	0	
Total IDCG20 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 IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	99.96197				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.19957				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.75642				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.20500	105.32809	7.20500	105.28714				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.40000	102.59151	5.40000	102.56168				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	63.49597				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING362 On 24/02/2021 Spot Bond					0.00000	100.20060				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.39148				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.58976				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	94.21883				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	100.96570				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	100.89544				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.84500	105.27937	6.84500	105.24030				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.18696				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	101.19091				0.00	0	10,000,000,00
Total INLV06 SPOT										0.00	0	10,000,000,00
Total For INLV06										0.00	0	10,000,000,00
IPF15 On 17/12/2020 Spot Bond					0.00000	99.97308				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	99.97145				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	101.14033				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	101.16333				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.18631				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.49244				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.01400				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF24 On 05/02/2023 Spot Bond					0.00000	100.52578				0.00	1,140,000,000	310,000,000
Total IPF24 SPOT										0.00	1,140,000,000	310,000,000
Total For IPF24										0.00	1,140,000,000	310,000,000
IPF25 On 15/10/2023 Spot Bond					0.00000	100.82999				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.46775				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.47734				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.09824				0.00	200,000,000	100,000,000
Total IPF30 SPOT										0.00	200,000,000	100,000,000
Total For IPF30										0.00	200,000,000	100,000,000
IPF31 On 25/03/2026 Spot Bond					0.00000	99.38424				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.05919				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.01388				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	101.03699	2.75000	101.02199				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.72500	169.66478	5.72500	169.59340				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	100.79171				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			6.84500	105.13092	6.84500	105.09191				0.00	0	
Total IV034 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 IV034									0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.67319			0.00	0	
Total IV035 SPOT									0.00	0	
Total For IV035									0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	102.50007			0.00	0	
Total IV036 SPOT									0.00	0	
Total For IV036									0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	99.83466			0.00	0	
Total IV038 SPOT									0.00	0	
Total For IV038									0.00	0	
IV039 On 31/01/2022 Spot Bond			3.78000	3.78000	3.78000	166.39897			0.00	0	
Total IV039 SPOT									0.00	0	
Total For IV039									0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	103.46666			0.00	0	
Total IV040 SPOT									0.00	0	
Total For IV040									0.00	0	
IV041 On 29/09/2021 Spot Bond			7.66500	105.79198	7.66500	105.74802			0.00	0	
Total IV041 SPOT									0.00	0	
Total For IV041									0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.72502			0.00	0	
Total IV042 SPOT									0.00	0	
Total For IV042									0.00	0	
IV043 On 21/11/2021 Spot Bond			7.68000	7.68000	7.68000	105.07964			0.00	0	80,000,00
Total IV043 SPOT									0.00	0	80,000,00
Total For IV043									0.00	0	80,000,00
IV044 On 31/01/2022 Spot Bond					0.00000	100.85665			0.00	0	
Total IV044 SPOT									0.00	0	
Total For IV044									0.00	0	
IV045 On 31/01/2022 Spot Bond			2.28000	169.18378	2.28000	169.14424		3,237,600,000,000.00	1,420,000,000	710,000,00	
Total IV045 SPOT								3,237,600,000,000.00	1,420,000,000	710,000,00	
Total For IV045								3,237,600,000,000.00	1,420,000,000	710,000,00	
IV046 On 21/06/2022 Spot Bond					0.00000	101.89208			0.00	0	
Total IV046 SPOT									0.00	0	
Total For IV046									0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.30152			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.62500	170.75062	5.62500	170.67970				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	101.06920				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.84500	102.83830	10.84500	102.77929				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.16000	104.62576	6.16000	104.59089				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	101.19093				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	101.22251				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	101.20146				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.77746				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.81000	102.39134	5.81000	102.35953				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.01517				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.45631				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC135 On 31/07/2021 Spot Bond					0.00000	100.90784				0.00	0	260,000,00
Total IVC135 SPOT										0.00	0	260,000,00
Total For IVC135										0.00	0	260,000,00
IVC136 On 22/08/2021 Spot Bond					0.00000	100.80224				0.00	0	160,000,00
Total IVC136 SPOT										0.00	0	160,000,00
Total For IVC136										0.00	0	160,000,00
IVC137 On 29/08/2021 Spot Bond					0.00000	100.22696				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.77517				0.00	0	60,000,00
Total IVC140 SPOT										0.00	0	60,000,00
Total For IVC140										0.00	0	60,000,00
IVC144 On 03/12/2021 Spot Bond					0.00000	100.16460				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.75531				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.80802				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	99.92060				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.54467				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.49640				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	99.99955				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC153										0.00	0	
IVC154 On 05/02/2021 Spot Bond					0.00000	100.46597				0.00	0	
Total IVC154 SPOT										0.00	0	
Total For IVC154										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.69146				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.00420				0.00	0	10,000,00
Total IVC159 SPOT										0.00	0	10,000,00
Total For IVC159										0.00	0	10,000,00
IVC163 On 17/03/2022 Spot Bond					0.00000	99.97099				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.07274				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	99.90212				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	101.38880				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.89857				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.11445				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	101.01196				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.02059				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	98.68403				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	98.68403				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.40382				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.42858				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	99.87893				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	101.31843				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	99.90220				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	99.73123	7.40000	99.88095				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.23407				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.20589				0.00	15,000,000,000	15,000,000,000
Total IVC188 SPOT										0.00	15,000,000,000	15,000,000,000
Total For IVC188										0.00	15,000,000,000	15,000,000,000
IVC190 On 15/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ020 On 11/12/2020 Spot Bond			3.85000	3.85000	3.85000	3.85000				0.00	0	
Total IVZ020 SPOT										0.00	0	
Total For IVZ020										0.00	0	
IVZ021 On 07/01/2021 Spot Bond			3.85000	3.85000	3.85000	99.70553				0.00	0	
Total IVZ021 SPOT										0.00	0	
Total For IVZ021										0.00	0	
IVZ022 On 14/01/2021 Spot Bond			3.90000	3.90000	3.90000	99.62742				0.00	0	
Total IVZ022 SPOT										0.00	0	
Total For IVZ022										0.00	0	
IVZ023 On 21/01/2021 Spot Bond			3.90000	3.90000	3.90000	99.55324				0.00	0	
Total IVZ023 SPOT										0.00	0	
Total For IVZ023										0.00	0	
IVZ024 On 28/01/2021 Spot Bond			3.90000	3.90000	3.90000	99.47917				0.00	0	
Total IVZ024 SPOT										0.00	0	
Total For IVZ024										0.00	0	
IVZ025 On 04/02/2021 Spot Bond			3.90000	3.90000	3.90000	99.40520				0.00	0	
Total IVZ025 SPOT										0.00	0	
Total For IVZ025										0.00	0	
IVZ026 On 09/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.34419				0.00	0	
Total IVZ026 SPOT										0.00	0	
Total For IVZ026										0.00	0	
IVZ027 On 11/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.32284				0.00	0	
Total IVZ027 SPOT										0.00	0	
Total For IVZ027										0.00	0	
IVZ028 On 16/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.26949				0.00	0	
Total IVZ028 SPOT										0.00	0	
Total For IVZ028										0.00	0	
IVZ029 On 18/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.24816				0.00	0	
Total IVZ029 SPOT										0.00	0	
Total For IVZ029										0.00	0	
IVZ030 On 23/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.19489				0.00	0	5,000,000,00
Total IVZ030 SPOT										0.00	0	5,000,000,00
Total For IVZ030										0.00	0	5,000,000,00
IVZ031 On 25/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.17360				0.00	0	
Total IVZ031 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 IVZ031										0.00	0	
IVZ032 On 04/03/2021 Spot Bond			3.95000	3.95000	3.95000	99.09915				0.00	0	
Total IVZ032 SPOT										0.00	0	
Total For IVZ032										0.00	0	
IVZ033 On 11/03/2021 Spot Bond			3.95000	3.95000	3.95000	99.02481				0.00	0	
Total IVZ033 SPOT										0.00	0	
Total For IVZ033										0.00	0	
IVZ034 On 18/03/2021 Spot Bond			3.95000	3.95000	3.95000	98.95058				0.00	0	
Total IVZ034 SPOT										0.00	0	
Total For IVZ034										0.00	0	
IVZ035 On 25/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			170,000,000,000,000.00	21,700,000,000	21,700,000,00	
Total IVZ035 SPOT									170,000,000,000,000.00	21,700,000,000	21,700,000,00	
Total For IVZ035									170,000,000,000,000.00	21,700,000,000	21,700,000,00	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total JIBAR SPOT									0.00	0	0	
Total For JIBAR									0.00	0	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	99.89243			0.00	0	0	
Total JPM002 SPOT									0.00	0	0	
Total For JPM002									0.00	0	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.99686			0.00	0	0	
Total KAP006 SPOT									0.00	0	0	
Total For KAP006									0.00	0	0	
KAP007 On 26/10/2021 Spot Bond			6.39500	104.59305	6.39500	104.55689			0.00	0	0	
Total KAP007 SPOT									0.00	0	0	
Total For KAP007									0.00	0	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	98.34182			0.00	810,000,000	220,000,00	
Total KAP012 SPOT									0.00	810,000,000	220,000,00	
Total For KAP012									0.00	810,000,000	220,000,00	
KAP013 On 24/05/2022 Spot Bond					0.00000	97.93116			0.00	0	0	
Total KAP013 SPOT									0.00	0	0	
Total For KAP013									0.00	0	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.75808			0.00	0	0	
Total KAP014 SPOT									0.00	0	0	
Total For KAP014									0.00	0	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	96.86773			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 KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 29/04/2022 Spot Bond					0.00000	100.21469				0.00	0	60,000,00
Total KAP016 SPOT										0.00	0	60,000,00
Total For KAP016										0.00	0	60,000,00
KAP016 On 19/10/2023 Spot Bond					0.00000	100.83981				0.00	400,000,000	100,000,00
Total KAP017 SPOT										0.00	400,000,000	100,000,00
Total For KAP017										0.00	400,000,000	100,000,00
KAP11 On 24/10/2022 Spot Bond					0.00000	100.71226				0.00	0	40,000,00
Total KAP11 SPOT										0.00	0	40,000,00
Total For KAP11										0.00	0	40,000,00
KW01 On 31/10/2027 Spot Bond			8.29500	128.57440	8.29500	128.51667				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	96.48662				0.00	0	90,000,00
Total LBK15 SPOT										0.00	0	90,000,00
Total For LBK15										0.00	0	90,000,00
LBK18 On 22/03/2022 Spot Bond					0.00000	92.81343				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.62500	105.19531	6.62500	105.15764				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	93.67007				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.64500	107.14540	8.64500	107.09559				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	97.69345				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	93.93802				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK28 On 15/05/2028 Spot Bond			11.99500	94.01779	11.99500	93.95730				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.69500	100.30402	9.69500	100.25186				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	94.44466				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	91.40200				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.49212				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.61559				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.07152				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	93.32576				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	83.57409				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.22245				0.00	0	410,000,0€
Total LGL05 SPOT										0.00	0	410,000,0€
Total For LGL05										0.00	0	410,000,0€
LGL06 On 04/10/2022 Spot Bond			6.19500	108.76689	6.19500	108.73042				0.00	0	2,500,000,0€
Total LGL06 SPOT										0.00	0	2,500,000,0€
Total For LGL06										0.00	0	2,500,000,0€
LGL07 On 04/10/2022 Spot Bond					0.00000	102.42590				0.00	0	150,000,0€
Total LGL07 SPOT										0.00	0	150,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For LGL07										0.00	0	150,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	101.35576				0.00	100,000,000	50,000,00
Total LGL08 SPOT										0.00	100,000,000	50,000,00
Total For LGL08										0.00	100,000,000	50,000,00
LGL09 On 28/08/2024 Spot Bond					0.00000	102.38021				0.00	1,000,000,000	1,000,000,00
Total LGL09 SPOT										0.00	1,000,000,000	1,000,000,00
Total For LGL09										0.00	1,000,000,000	1,000,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	100.23035				0.00	0	0
Total LGL10 SPOT										0.00	0	0
Total For LGL10										0.00	0	0
LGL11 On 09/09/2026 Spot Bond					0.00000	100.09530				0.00	0	0
Total LGL11 SPOT										0.00	0	0
Total For LGL11										0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	100.65033				0.00	0	0
Total LHL27 SPOT										0.00	0	0
Total For LHL27										0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	100.77146				0.00	0	0
Total LHL28 SPOT										0.00	0	0
Total For LHL28										0.00	0	0
LOM02 On 30/01/2024 Spot Bond					0.00000	100.89273				0.00	0	0
Total LOM02 SPOT										0.00	0	0
Total For LOM02										0.00	0	0
LOM03 On 25/11/2024 Spot Bond					0.00000	100.35910				0.00	0	0
Total LOM03 SPOT										0.00	0	0
Total For LOM03										0.00	0	0
LOM04 On 25/05/2025 Spot Bond					0.00000	100.37000				0.00	0	0
Total LOM04 SPOT										0.00	0	0
Total For LOM04										0.00	0	0
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.29253				0.00	400,000,000	100,000,00
Total LRFA3 SPOT										0.00	400,000,000	100,000,00
Total For LRFA3										0.00	400,000,000	100,000,00
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.30611				0.00	0	0
Total LRFB3 SPOT										0.00	0	0
Total For LRFB3										0.00	0	0
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.31630				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 LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 08/01/2021 Spot Bond					0.00000	99.68563				0.00	0	
Total MAQ192 SPOT										0.00	0	
Total For MAQ192										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.43499				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.53937				0.00	200,000,000	50,000,000
Total MBF061 SPOT										0.00	200,000,000	50,000,000
Total For MBF061										0.00	200,000,000	50,000,000
MBF06 On 07/06/2022 Spot Bond					0.00000	100.35172				0.00	400,000,000	100,000,000
Total MBF063 SPOT										0.00	400,000,000	100,000,000
Total For MBF063										0.00	400,000,000	100,000,000
MBF06 On 30/09/2022 Spot Bond					0.00000	101.05626				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.17677				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.26726				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.29394				0.00	400,000,000	100,000,000
Total MBF068 SPOT										0.00	400,000,000	100,000,000
Total For MBF068										0.00	400,000,000	100,000,000
MBP03 On 02/11/2022 Spot Bond					0.00000	101.27809				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03 On 23/02/2021 Spot Bond					0.00000	100.30105				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.24346				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 13/04/2021 Spot Bond					0.00000	100.76567				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	100.79891				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.58677				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.94010				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.09065				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.61322				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.20938				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.94011				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.96146				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.66632				0.00	0	11,700,000.00
Total MBP050 SPOT										0.00	0	11,700,000.00
Total For MBP050										0.00	0	11,700,000.00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.13886				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			4.97000	103.76093	4.97000	103.73303				0.00	0	
Total MMIG02 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 MMIG02										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.25000	7.25000	7.25000	119.59384				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.44500	112.19205	5.44500	112.15931				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	101.97361				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.45660				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	98.31269				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			7.85500	106.92050	7.85500	106.87526				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.80308				0.00	0	40,000,00
Total MTN07 SPOT										0.00	0	40,000,00
Total For MTN07										0.00	0	40,000,00
MTN09 On 11/10/2022 Spot Bond					0.00000	100.62167				0.00	200,000,000	100,000,00
Total MTN09 SPOT										0.00	200,000,000	100,000,00
Total For MTN09										0.00	200,000,000	100,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	99.79261				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	99.98260				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.66170				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	97.94734				0.00	40,000,000	40,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN13 SPOT										0.00	40,000,000	40,000,000
Total For MTN13										0.00	40,000,000	40,000,000
MTN14 On 10/05/2022 Spot Bond					0.00000	100.43422				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.45321				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.46779				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	98.71522				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.62594				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.10949				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	99.87787				0.00	120,000,000	60,000,000
Total MTN20 SPOT										0.00	120,000,000	60,000,000
Total For MTN20										0.00	120,000,000	60,000,000
MTN21 On 29/06/2023 Spot Bond					0.00000	102.76834				0.00	60,000,000	60,000,000
Total MTN21 SPOT										0.00	60,000,000	60,000,000
Total For MTN21										0.00	60,000,000	60,000,000
MTN22 On 29/07/2023 Spot Bond					0.00000	100.72313				0.00	400,000,000	100,000,000
Total MTN22 SPOT										0.00	400,000,000	100,000,000
Total For MTN22										0.00	400,000,000	100,000,000
MTN23 On 29/01/2026 Spot Bond			7.80500	108.21874	7.80500	105.04189				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.78701				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.46646				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 22/02/2021 Spot Bond					0.00000	100.28627				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.28034				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.28034				0.00	400,000,000	100,000,000
Total MWAR04 SPOT										0.00	400,000,000	100,000,000
Total For MWAR04										0.00	400,000,000	100,000,000
MWAR(On 22/11/2023 Spot Bond					0.00000	100.30423				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	100.77755				0.00	630,000,000	170,000,000
Total N6C26 SPOT										0.00	630,000,000	170,000,000
Total For N6C26										0.00	630,000,000	170,000,000
N6D26 On 21/12/2020 Spot Bond					0.00000	99.92141				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	99.91082				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	99.88328				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	100.08398				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	99.92340				0.00	0	
Total N7B25 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 N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	99.89956				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	99.87939				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	99.86089				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.76500	105.11120	5.76500	105.07820				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.24500	112.86441	6.24500	112.82669				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.73500	111.67816	8.73500	111.62628				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.70180				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.71709				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.57718				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.67806				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.60722				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.54500	103.24698	5.54500	103.21605				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total NBK12A SPOT									0.00	0	
Total For NBK12A									0.00	0	
NBK12/ On 19/03/2021 Spot Bond			9.38000	102.27201	9.38000	102.22068			0.00	0	
Total NBK12A/R208 SPOT									0.00	0	
Total For NBK12A/R208									0.00	0	
NBK13/ On 19/03/2024 Spot Bond			5.81000	113.84701	5.81000	113.81099			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK14/ On 25/06/2021 Spot Bond			4.69500	106.78143	4.69500	106.75436			0.00	0	
Total NBK14A SPOT									0.00	0	
Total For NBK14A									0.00	0	
NBK15/ On 11/02/2022 Spot Bond			5.11000	107.11300	5.11000	107.08363			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16/ On 12/02/2025 Spot Bond			5.85500	116.29716	5.85500	116.26070			0.00	0	54,983,750,0€
Total NBK16A SPOT									0.00	0	54,983,750,0€
Total For NBK16A									0.00	0	54,983,750,0€
NBK17/ On 22/04/2026 Spot Bond			6.62500	116.27975	6.62500	116.23810			0.00	0	1,220,000,0€
Total NBK17A SPOT									0.00	0	1,220,000,0€
Total For NBK17A									0.00	0	1,220,000,0€
NBK19/ On 01/06/2022 Spot Bond			5.64000	105.93554	5.64000	105.90316			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20/ On 01/06/2026 Spot Bond			6.61500	117.36941	6.61500	117.32745			0.00	0	10,000,000,0€
Total NBK20A SPOT									0.00	0	10,000,000,0€
Total For NBK20A									0.00	0	10,000,000,0€
NBK20/ On 25/06/2021 Spot Bond					0.00000	101.19720			0.00	0	55,000,0€
Total NBK20B SPOT									0.00	0	55,000,0€
Total For NBK20B									0.00	0	55,000,0€
NBK21/ On 21/07/2027 Spot Bond			7.65500	119.47227	7.65500	119.42350			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22/ On 19/11/2022 Spot Bond			4.73500	110.46631	4.73500	110.43776		9,470,000,000,000.00	2,000,000,000	500,000,0€	
Total NBK22A SPOT								9,470,000,000,000.00	2,000,000,000	500,000,0€	
Total For NBK22A								9,470,000,000,000.00	2,000,000,000	500,000,0€	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK23/On 19/11/2025 Spot Bond			6.34000	118.94497	6.34000	118.90396				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/On 19/11/2027 Spot Bond			7.38000	119.83598	7.38000	119.78801				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24I On 11/02/2022 Spot Bond					0.00000	100.42473				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/On 17/02/2023 Spot Bond			5.20500	5.20500	5.20500	114.53736				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.60523				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	24.38170	100.00000	24.27271				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.86367				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/On 10/05/2026 Spot Bond			7.56500	116.77187	7.56500	116.72398				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/On 02/08/2023 Spot Bond			5.14000	115.54348	5.14000	115.51161				0.00	0	110,000,00
Total NBK28A SPOT										0.00	0	110,000,00
Total For NBK28A										0.00	0	110,000,00
NBK29/On 31/07/2026 Spot Bond			6.72500	121.38307	6.72500	121.33945				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/On 20/02/2024 Spot Bond			5.77000	114.06178	5.77000	114.02653				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30I On 18/02/2021 Spot Bond					0.00000	100.59360				0.00	4,280,000,000	1,160,000,00
Total NBK30B SPOT										0.00	4,280,000,000	1,160,000,00

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 NBK30B										0.00	4,280,000,000	1,160,000,000
NBK31 On 09/11/2023 Spot Bond			5.89500	110.20738	5.89500	110.17201				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	100.67904				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34 On 10/05/2021 Spot Bond					0.00000	100.65983				0.00	7,150,000,000	1,940,000,000
Total NBK34B SPOT										0.00	7,150,000,000	1,940,000,000
Total For NBK34B										0.00	7,150,000,000	1,940,000,000
NBK35 On 10/05/2023 Spot Bond					0.00000	102.73048				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	102.09345				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38 On 02/08/2021 Spot Bond					0.00000	101.24057				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.53000	9.53000	9.53000	70.31570				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	104.00293				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	100.76421				0.00	4,870,000,000	1,320,000,000
Total NBK42B SPOT										0.00	4,870,000,000	1,320,000,000
Total For NBK42B										0.00	4,870,000,000	1,320,000,000
NBK43 On 20/02/2024 Spot Bond					0.00000	102.51043				0.00	815,000,000	1,585,000,000
Total NBK43B SPOT										0.00	815,000,000	1,585,000,000
Total For NBK43B										0.00	815,000,000	1,585,000,000
NBK44 On 15/02/2021 Spot Bond					0.00000	100.42833				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45 On 15/02/2023 Spot Bond					0.00000	101.45517				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.45209				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.93548				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.51878				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.97008				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.72770				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.76534				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	99.23367				0.00	0	36,090,000,00
Total NBK52B SPOT										0.00	0	36,090,000,00
Total For NBK52B										0.00	0	36,090,000,00
NBK53I On 21/02/2026 Spot Bond					0.00000	99.98570				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.26652				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55 On 01/08/2022 Spot Bond					0.00000	100.98629				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBK56 On 01/08/2024 Spot Bond					0.00000	100.51865				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	

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 01/08/2026 Spot Bond					0.00000	99.73816			0.00	0	
Total NBKB57 SPOT									0.00	0	
Total For NBKB57									0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.90679			0.00	0	
Total NBKB58 SPOT									0.00	0	
Total For NBKB58									0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.63389			0.00	0	110,000,00
Total NBKB59 SPOT									0.00	0	110,000,00
Total For NBKB59									0.00	0	110,000,00
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.71206			0.00	0	
Total NBKB60 SPOT									0.00	0	
Total For NBKB60									0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.17292			0.00	0	
Total NBKB61 SPOT									0.00	0	
Total For NBKB61									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.91257			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			8.70000	108.01993	8.70000	107.96912			0.00	0	
Total NCLN83 SPOT									0.00	0	
Total For NCLN83									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.91338			0.00	0	
Total NCLN84 SPOT									0.00	0	
Total For NCLN84									0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.73500	107.40525	8.73500	107.35453			0.00	0	
Total NCLN85 SPOT									0.00	0	
Total For NCLN85									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.91257			0.00	0	
Total NCLN87 SPOT									0.00	0	
Total For NCLN87									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.91117			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.90955				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	102.97705				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.78781				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	100.74313				0.00	1,000,000,000	500,000,000
Total NET53 SPOT										0.00	1,000,000,000	500,000,000
Total For NET53										0.00	1,000,000,000	500,000,000
NGL01 On 22/09/2021 Spot Bond					0.00000	103.98725				0.00	200,000,000	340,000,000
Total NGL01 SPOT										0.00	200,000,000	340,000,000
Total For NGL01										0.00	200,000,000	340,000,000
NGL01 On 01/07/2025 Spot Bond					0.00000	100.29453				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.22005				0.00	80,000,000	40,000,000
Total NGL02 SPOT										0.00	80,000,000	40,000,000
Total For NGL02										0.00	80,000,000	40,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	100.54744				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.74391				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.58163				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.05806				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL07 On 09/04/2024 Spot Bond					0.00000	100.01522				0.00	1,700,000,000	460,000,000
Total NGL07 SPOT										0.00	1,700,000,000	460,000,000
Total For NGL07										0.00	1,700,000,000	460,000,000
NGL08 On 02/07/2025 Spot Bond					0.00000	101.45535				0.00	3,650,000,000	990,000,000
Total NGL08 SPOT										0.00	3,650,000,000	990,000,000
Total For NGL08										0.00	3,650,000,000	990,000,000
NGLT1 On 01/07/2022 Spot Bond					0.00000	106.37143				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.66920				0.00	248,000,000	62,000,000
Total NGLT1B SPOT										0.00	248,000,000	62,000,000
Total For NGLT1B										0.00	248,000,000	62,000,000
NGT10 On 25/03/2024 Spot Bond					0.00000	103.12121				0.00	0	3,000,000,000
Total NGT103 SPOT										0.00	0	3,000,000,000
Total For NGT103										0.00	0	3,000,000,000
NGT10 On 15/01/2025 Spot Bond					0.00000	102.95354				0.00	0	940,000,000
Total NGT104 SPOT										0.00	0	940,000,000
Total For NGT104										0.00	0	940,000,000
NGT10 On 22/05/2025 Spot Bond					0.00000	98.07260				0.00	0	0
Total NGT105 SPOT										0.00	0	0
Total For NGT105										0.00	0	0
NGT10 On 05/08/2025 Spot Bond					0.00000	100.87877				0.00	0	0
Total NGT106 SPOT										0.00	0	0
Total For NGT106										0.00	0	0
NGT10 On 19/11/2025 Spot Bond					0.00000	100.54374				0.00	0	0
Total NGT107 SPOT										0.00	0	0
Total For NGT107										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	101.28083	13.50000	101.20981				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 16/04/2021 Spot Bond					0.00000	100.82566				0.00	0	0
Total NHM006 SPOT										0.00	0	0
Total For NHM006										0.00	0	0
NHM00 On 16/04/2022 Spot Bond					0.00000	101.15269				0.00	0	0
Total NHM007 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.94963				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.36965				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.01944				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.38180				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.01803				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.67384				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	100.26749				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	100.35134				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.36442				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.34885				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.35000	5.35000	5.35000	197.89279				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.33500	4.33500	4.33500	185.43270				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.21500	3.21500	3.21500	144.42924				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.12000	4.12000	4.12000	101.89391				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.09000	5.09000	5.09000	103.16269				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.32000	3.32000	3.32000	143.84140				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.71000	3.71000	3.71000	141.68213				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.37500	4.37500	4.37500	184.95386				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.12500	188.03292	4.12500	187.96996				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.20500	101.66858	5.20500	101.62896				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	99.90328				0.00	0	2,500,000.00
Total NN011 SPOT										0.00	0	2,500,000.00
Total For NN011										0.00	0	2,500,000.00

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	102.19600				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.47990				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	97.02268				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	129.91750				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	102.22110				0.00	3,540,000,000	960,000,000
Total NN022 SPOT										0.00	3,540,000,000	960,000,000
Total For NN022										0.00	3,540,000,000	960,000,000
NN023 On 07/11/2025 Spot Bond					0.00000	102.35260				0.00	5,900,000,000	1,600,000,000
Total NN023 SPOT										0.00	5,900,000,000	1,600,000,000
Total For NN023										0.00	5,900,000,000	1,600,000,000
NN026 On 21/11/2025 Spot Bond					0.00000	99.72800				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.27995				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.33750				0.00	4,650,000,000	1,260,000,000
Total NN034 SPOT										0.00	4,650,000,000	1,260,000,000
Total For NN034										0.00	4,650,000,000	1,260,000,000
NN036 On 28/02/2023 Spot Bond					0.00000	100.90930				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	107.61480				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.83150				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 Interc
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.28626				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.02190				0.00	7,340,000,000	1,990,000,000
Total NN040 SPOT										0.00	7,340,000,000	1,990,000,000
Total For NN040										0.00	7,340,000,000	1,990,000,000
NN043 On 03/03/2023 Spot Bond					0.00000	121.33890				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.51863				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	121.16280				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	120.02170				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.01429				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	111.31350				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	101.20880				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	101.09220				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	101.04790				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	100.48140				0.00	0	

Contract 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	100.01516				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	117.62000				0.00	0	
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	97.78812				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	102.31000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	102.33000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	103.98000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	102.84000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	101.58660				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	100.48290				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	100.46980				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	93.58495				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	

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 22/04/2021 Spot Bond					0.00000	100.40440				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	100.30197				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02 On 09/06/2021 Spot Bond					0.00000	100.06861				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	93.58495				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	123.89570				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	105.39630				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.17477				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.46510				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.27678				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.27744				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.25640				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.19261				0.00	0	
Total NQ1B10 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 NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.16072				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.30137				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.28635				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.21934				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.26780				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.22824				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.31500	111.88863	6.31500	111.85020				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.65000	195.28391	2.65000	195.23407				0.00	0	180,000,00
Total NRA023 SPOT										0.00	0	180,000,00
Total For NRA023										0.00	0	180,000,00
NRA02 On 30/11/2028 Spot Bond			8.97500	118.89890	8.97500	118.84155				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA02 On 30/11/2028 Spot Bond			100.00000	12.86160	100.00000	12.80441				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	100.54725				0.00	1,510,000,000	1,910,000,00
Total NTC21 SPOT										0.00	1,510,000,000	1,910,000,00
Total For NTC21										0.00	1,510,000,000	1,910,000,00
NTC22 On 15/02/2021 Spot Bond					0.00000	100.48120				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.40101				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	101.14567				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.47959				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.42612				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.01288				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.01300				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	99.92466				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.02531				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.26553				0.00	0	29,000,000.00
Total NTC32 SPOT										0.00	0	29,000,000.00
Total For NTC32										0.00	0	29,000,000.00
OMI01 On 22/11/2022 Spot Bond					0.00000	99.85605				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML06 On 19/03/2022 Spot Bond			5.49500	108.29096	5.49500	108.25854				0.00	0	1,500,000,00
Total OML06 SPOT										0.00	0	1,500,000,00
Total For OML06										0.00	0	1,500,000,00
OML07 On 19/03/2025 Spot Bond			6.91500	117.34261	6.91500	117.29854				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			5.69500	111.32057	5.69500	111.28604				0.00	0	1,000,000,00
Total OML09 SPOT										0.00	0	1,000,000,00
Total For OML09										0.00	0	1,000,000,00
OML10 On 14/09/2025 Spot Bond			7.24000	119.16828	7.24000	119.12147				0.00	0	910,000,00
Total OML10 SPOT										0.00	0	910,000,00
Total For OML10										0.00	0	910,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	98.58434				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	100.57056				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.02180				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.02382				0.00	300,000,000	100,000,00
Total PEP02 SPOT										0.00	300,000,000	100,000,00
Total For PEP02										0.00	300,000,000	100,000,00
PMM51 On 28/02/2022 Spot Bond					0.00000	100.20842				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.91699				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.45894				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.20025				0.00	0	70,000,00
Total PMM55 SPOT										0.00	0	70,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For PMM55										0.00	0	70,000,00
PRE2A On 20/02/2022 Spot Bond					0.00000	100.31627				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.36373				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.37051				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.37728				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			6.86000	117.57324	6.95500	117.01974			598,793,363,586,000.00	1,399,241,015,100	1,082,571,694,70	
Total R186 SPOT									18,793,363,586,000.00	399,241,015,100	108,571,694,70	
Total For R186									18,793,363,586,000.00	399,241,015,100	108,571,694,70	
R197 On 07/12/2023 Spot Bond			1.42500	317.37719	1.45000	317.09714			87,188,767,500,000.00	61,185,100,000	136,123,897,80	
Total R197 SPOT									17,188,767,500,000.00	61,185,100,000	136,123,897,80	
Total For R197									17,188,767,500,000.00	61,185,100,000	136,123,897,80	
R202 On 07/12/2033 Spot Bond			4.35000	218.99599	4.35000	218.92004			31,343,490,000,000.00	7,205,400,000	114,619,570,00	
Total R202 SPOT									11,343,490,000,000.00	7,205,400,000	114,619,570,00	
Total For R202									11,343,490,000,000.00	7,205,400,000	114,619,570,00	
R2023 On 28/02/2023 Spot Bond			4.65500	108.70747	4.64500	108.70145			617,457,063,033,000.00	347,466,608,600	691,753,557,60	
Total R2023 SPOT									17,457,063,033,000.00	347,466,608,600	691,753,557,60	
Total For R2023									17,457,063,033,000.00	347,466,608,600	691,753,557,60	
R2030 On 31/01/2030 Spot Bond			8.92500	97.31455	8.92500	97.26838			685,391,885,490,000.00	412,929,062,800	1,917,190,169,10	
Total R2030 SPOT									15,391,885,490,000.00	412,929,062,800	1,917,190,169,10	
Total For R2030									15,391,885,490,000.00	412,929,062,800	1,917,190,169,10	
R2032 On 31/03/2032 Spot Bond			9.90000	90.67755	9.90000	90.62942			534,321,054,920,000.00	761,042,530,800	1,278,658,488,30	
Total R2032 SPOT									14,321,054,920,000.00	761,042,530,800	278,658,488,30	
Total For R2032									14,321,054,920,000.00	761,042,530,800	278,658,488,30	
R2035 On 28/02/2035 Spot Bond			10.57000	90.29804	10.57000	90.24667			028,978,586,733,000.00	191,956,346,900	1,109,793,322,40	
Total R2035 SPOT									18,978,586,733,000.00	191,956,346,900	109,793,322,40	
Total For R2035									18,978,586,733,000.00	191,956,346,900	109,793,322,40	
R2037 On 31/01/2037 Spot Bond			10.84500	85.50639	10.84500	85.45732			620,652,931,735,000.00	518,271,363,000	1,047,418,672,40	

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 R2037 SPOT									10,652,931,735,000.00	518,271,363,000	047,418,672,40
Total For R2037									10,652,931,735,000.00	518,271,363,000	047,418,672,40
R2040 On 31/01/2040 Spot Bond			10.95000	87.88785	10.95000	87.83694			939,059,256,470,000.00	725,028,242,600	1,010,889,004,60
Total R2040 SPOT									19,059,256,470,000.00	725,028,242,600	010,889,004,60
Total For R2040									19,059,256,470,000.00	725,028,242,600	010,889,004,60
R2044 On 31/01/2044 Spot Bond			11.04000	84.26932	11.04000	84.22012			812,436,150,960,000.00	345,329,361,500	1,310,692,763,20
Total R2044 SPOT									12,436,150,960,000.00	345,329,361,500	010,692,763,20
Total For R2044									12,436,150,960,000.00	345,329,361,500	010,692,763,20
R2048 On 28/02/2048 Spot Bond			10.95000	83.59666	10.95000	83.54744			496,526,693,485,000.00	1,323,883,716,300	1,451,815,715,60
Total R2048 SPOT									16,526,693,485,000.00	323,883,716,300	045,815,715,60
Total For R2048									16,526,693,485,000.00	323,883,716,300	045,815,715,60
R208 On 31/03/2021 Spot Bond			3.56000	102.33694	3.56000	102.31718			323,252,628,000,000.00	90,801,300,000	501,201,300,00
Total R208 SPOT									13,252,628,000,000.00	90,801,300,000	050,120,130,00
Total For R208									13,252,628,000,000.00	90,801,300,000	050,120,130,00
R209 On 31/03/2036 Spot Bond			10.25000	70.76324	10.33500	70.22619			070,242,368,100,000.00	397,096,816,400	986,383,215,70
Total R209 SPOT									10,242,368,100,000.00	397,096,816,400	098,638,321,57
Total For R209									10,242,368,100,000.00	397,096,816,400	098,638,321,57
R210 On 31/03/2028 Spot Bond			3.61000	194.42156	3.62500	194.17220			17,715,087,665,000.00	4,907,226,500	102,056,996,00
Total R210 SPOT									17,715,087,665,000.00	4,907,226,500	010,205,699,60
Total For R210									17,715,087,665,000.00	4,907,226,500	010,205,699,60
R212 On 31/01/2022 Spot Bond			0.96000	171.64321	1.03000	171.48295			1,251,744,000,000.00	1,303,900,000	117,820,500,00
Total R212 SPOT									1,251,744,000,000.00	1,303,900,000	0117,820,500,00
Total For R212									1,251,744,000,000.00	1,303,900,000	0117,820,500,00
R213 On 28/02/2031 Spot Bond			9.25500	87.38532	9.39500	86.52462			480,841,618,809,500.00	160,004,496,900	496,038,444,70
Total R213 SPOT									10,841,618,809,500.00	160,004,496,900	049,603,844,70
Total For R213									10,841,618,809,500.00	160,004,496,900	049,603,844,70
R214 On 28/02/2041 Spot Bond			10.81500	66.77223	10.81500	66.73339			979,815,361,999,000.00	275,526,154,600	886,940,551,90
Total R214 SPOT									19,815,361,999,000.00	275,526,154,600	086,940,551,90
Total For R214									19,815,361,999,000.00	275,526,154,600	086,940,551,90
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.62054			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.18301			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.96645				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	97.42184				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.00124				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	96.11690				0.00	3,530,000,000	960,000,000
Total RDFB14 SPOT										0.00	3,530,000,000	960,000,000
Total For RDFB14										0.00	3,530,000,000	960,000,000
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.38183				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	98.30096				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.13657				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.27657				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	99.80124				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	99.90636				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	99.90160				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	101.05828				0.00	0	
Total RDFB22 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 RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	97.32752				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	95.91745				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.37429				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.05687				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	101.45387				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	99.96851				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	99.97272				0.00	0	
Total RED142 SPOT										0.00	0	
Total For RED142										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	99.95756				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.18266				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.33658				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.53703				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.51937				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.72837				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.38622				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.86368				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	98.64201				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.87081				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.78930				0.00	400,000,000	100,000,000
Total RES50 SPOT										0.00	400,000,000	100,000,000
Total For RES50										0.00	400,000,000	100,000,000
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW21 On 21/04/2021 Spot Bond			5.43500	103.06662	5.43500	103.03650				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.29500	108.79532	6.29500	108.75827				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.26500	94.91320	11.26500	94.85607				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			4.94500	109.73230	4.94500	109.70270				0.00	0	2,230,000,000
Total SBK23 SPOT										0.00	0	2,230,000,000
Total For SBK23										0.00	0	2,230,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	101.51763				0.00	0	
Total SBK25 SPOT										0.00	0	
Total For SBK25										0.00	0	
SBK26 On 25/04/2021 Spot Bond			5.71500	104.02391	5.71500	103.99198				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.53602				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.58563				0.00	1,000,000,000	500,000,000
Total SBS18 SPOT										0.00	1,000,000,000	500,000,000
Total For SBS18										0.00	1,000,000,000	500,000,000
SBS19 On 23/06/2021 Spot Bond			4.43500	102.73628	4.43500	102.71166		4,435,000,000,000.00		1,000,000,000	500,000,000	
Total SBS19 SPOT								4,435,000,000,000.00		1,000,000,000	500,000,000	
Total For SBS19								4,435,000,000,000.00		1,000,000,000	500,000,000	
SBS20 On 15/05/2026 Spot Bond			6.30000	117.84984	6.30000	117.80946		189,000,000,000.00		30,000,000	30,000,000	
Total SBS20 SPOT								189,000,000,000.00		30,000,000	30,000,000	
Total For SBS20								189,000,000,000.00		30,000,000	30,000,000	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.32487				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.49500	116.60326	5.49500	116.56891				0.00	0	450,000,000
Total SBS27 SPOT										0.00	0	450,000,000
Total For SBS27										0.00	0	450,000,000
SBS3 On 25/05/2026 Spot Bond			6.39500	108.67484	6.39500	108.63705				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			6.85000	115.29757	6.85000	115.25491				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			5.47000	117.98890	5.47000	117.95372				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			5.69500	115.77580	5.69500	115.74047				0.00	0	90,000,00
Total SBS38 SPOT										0.00	0	90,000,00
Total For SBS38										0.00	0	90,000,00
SBS39 On 29/01/2030 Spot Bond			7.94000	115.03446	7.94000	114.98578				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.53500	104.33068	4.53500	104.30484				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.02500	109.84330	5.02500	109.81318				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.05000	120.24279	6.05000	120.20320				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			6.94500	122.00024	6.94500	121.95424				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	100.60741				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.12500	114.75113	5.12500	114.71958				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.45253				0.00	0	40,000,00
Total SBS47 SPOT										0.00	0	40,000,00
Total For SBS47										0.00	0	40,000,00
SBS49 On 31/01/2022 Spot Bond					0.00000	101.56834				0.00	0	40,000,00
Total SBS49 SPOT										0.00	0	40,000,00
Total For SBS49										0.00	0	40,000,00
SBS50 On 31/01/2022 Spot Bond			4.64000	108.76817	4.64000	108.74105				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.18500	5.18500	5.18500	116.72402				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	105.28755				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.13459				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.33660				0.00	7,230,000,000	1,960,000,000
Total SBS55 SPOT										0.00	7,230,000,000	1,960,000,000
Total For SBS55										0.00	7,230,000,000	1,960,000,000
SBS56 On 12/06/2022 Spot Bond			4.75000	106.08057	4.75000	106.05321				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.30663				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.12525				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.46423				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.19075				0.00	1,000,000,000	1,000,000,000
Total SBS62 SPOT										0.00	1,000,000,000	1,000,000,000
Total For SBS62										0.00	1,000,000,000	1,000,000,000
SBS63 On 31/01/2026 Spot Bond					0.00000	101.87189				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.41059				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	99.72072				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS66 On 26/06/2022 Spot Bond					0.00000	100.48764				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.47117				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.93117				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.17944				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.87000	313.49209	1.87000	313.42540				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.40000	5.40000	5.40000	196.90688				0.00	0	36,700,00
Total SBSI14 SPOT										0.00	0	36,700,00
Total For SBSI14										0.00	0	36,700,00
SBT101 On 31/03/2022 Spot Bond					0.00000	105.39675				0.00	0	348,000,00
Total SBT101 SPOT										0.00	0	348,000,00
Total For SBT101										0.00	0	348,000,00
SBT102 On 30/09/2022 Spot Bond					0.00000	106.10385				0.00	0	4,682,600,00
Total SBT102 SPOT										0.00	0	4,682,600,00
Total For SBT102										0.00	0	4,682,600,00
SBT103 On 31/03/2024 Spot Bond					0.00000	104.71399				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	101.65930				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.79654				0.00	2,950,000,000	800,000,00
Total SBT201 SPOT										0.00	2,950,000,000	800,000,00
Total For SBT201										0.00	2,950,000,000	800,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	98.79864				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			6.74500	110.04588	6.74500	110.00578				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT203 On 16/04/2024 Spot Bond					0.00000	100.93216				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT204 On 31/01/2025 Spot Bond					0.00000	99.19064				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT206 On 25/06/2025 Spot Bond					0.00000	104.18944				0.00	4,720,000,000	1,350,000,000
Total SBT207 SPOT										0.00	4,720,000,000	1,350,000,000
Total For SBT207										0.00	4,720,000,000	1,350,000,000
SBT207 On 28/11/2025 Spot Bond					0.00000	100.25047				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI004 On 20/01/2021 Spot Bond					0.00000	101.54036				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	101.54150				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.84837				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	100.86346				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.38868				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.37056				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.58917				0.00	2,400,000,000	670,000,000
Total SLRA5 SPOT										0.00	2,400,000,000	670,000,000
Total For SLRA5										0.00	2,400,000,000	670,000,000
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.38632				0.00	400,000,000	100,000,000
Total SLRA6 SPOT										0.00	400,000,000	100,000,000
Total For SLRA6										0.00	400,000,000	100,000,000
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.40838				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.41391				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.37454				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.41391				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.48081				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.46116				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.56137				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.42966				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	101.47223				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SNT03 On 12/04/2023 Spot Bond			6.49500	113.29959	6.49500	113.25981				0.00	0	4,050,000,00
Total SNT03 SPOT										0.00	0	4,050,000,00
Total For SNT03										0.00	0	4,050,000,00
SNT04 On 27/06/2022 Spot Bond					0.00000	101.74863				0.00	0	170,000,00
Total SNT04 SPOT										0.00	0	170,000,00
Total For SNT04										0.00	0	170,000,00
SNT05 On 30/11/2025 Spot Bond					0.00000	100.17869				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	98.66578				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.43494				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.94179				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.25226				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.26970				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.14278				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.00002				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.06204				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.27579				0.00	0	
Total SPG007 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SPG007										0.00	0	
SPG00: On 15/10/2022 Spot Bond					0.00000	100.80079				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.91779				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	100.16701				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.14381				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.54848				0.00	2,400,000,000	600,000,000
Total SSA07 SPOT										0.00	2,400,000,000	600,000,000
Total For SSA07										0.00	2,400,000,000	600,000,000
SSN00: On 31/03/2021 Spot Bond			5.31000	101.83427	5.31000	101.80508				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00: On 31/03/2021 Spot Bond			5.31000	101.83427	5.31000	101.80508				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01: On 31/01/2025 Spot Bond			3.87500	3.87500	3.87500	140.77991				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			6.93000	117.19734	6.93000	117.15373				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			8.88500	89.59421	8.88500	89.55119				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	96.71012				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03: On 01/06/2021 Spot Bond					0.00000	100.22178				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN037 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	103.63614				458,400,000,000.00	48,000,000	24,000,000
Total SSN038 SPOT										458,400,000,000.00	48,000,000	24,000,000
Total For SSN038										458,400,000,000.00	48,000,000	24,000,000
SSN038 On 13/10/2023 Spot Bond					0.00000	100.88088				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN040 On 13/10/2023 Spot Bond			6.04500	111.32733	6.04500	111.29090				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN041 On 31/01/2038 Spot Bond			5.04000	103.87788	5.04000	103.83830				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043 On 09/02/2027 Spot Bond					0.00000	99.00778				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044 On 30/04/2027 Spot Bond					0.00000	100.64437				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	101.53053				0.00	0	2,500,000,000
Total SSN047 SPOT										0.00	0	2,500,000,000
Total For SSN047										0.00	0	2,500,000,000
SSN047 On 08/12/2023 Spot Bond			2.48000	2.48000	2.48000	308.18435				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	100.68423				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	100.56061				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN057 SPOT										0.00	0	
Total For SSN057										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05(On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06(On 05/10/2022 Spot Bond					0.00000	100.84284				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06(On 31/03/2028 Spot Bond			4.84500	4.84500	4.84500	179.43213				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06(On 31/01/2025 Spot Bond			3.26000	3.26000	3.26000	144.17700				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06(On 31/01/2038 Spot Bond			5.24000	5.24000	5.24000	101.16769				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06(On 31/03/2029 Spot Bond			4.66000	4.66000	4.66000	97.87843				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06(On 31/03/2028 Spot Bond			4.80500	4.80500	4.80500	179.89465				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.20998				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.20549				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07(On 28/02/2022 Spot Bond					0.00000	100.19443				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.00003				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.00003				0.00	0	
Total SSN074 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 SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	99.91393				0.00	4,570,000,000	1,240,000,000
Total SSN077 SPOT										0.00	4,570,000,000	1,240,000,000
Total For SSN077										0.00	4,570,000,000	1,240,000,000
SSN077 On 13/07/2023 Spot Bond					0.00000	100.90327				0.00	3,320,000,000	900,000,000
Total SSN078 SPOT										0.00	3,320,000,000	900,000,000
Total For SSN078										0.00	3,320,000,000	900,000,000
SSN078 On 31/07/2021 Spot Bond					0.00000	92.40300				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	100.25222				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.01543				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.54757				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.22500	5.22500	5.22500	200.38379				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN085 SPOT										0.00	0	
Total For SSN085										0.00	0	
SSN085 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN086 SPOT										0.00	0	
Total For SSN086										0.00	0	
SSN086 On 21/12/2026 Spot Bond					0.00000	99.90913				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.52917				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.51770				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.16453				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.23420				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.11708				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.59000	93.47922	9.59000	93.43164				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.17404				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.50993				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 04/06/2021 Spot Bond					0.00000	100.13107				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.52500	107.74522	7.52500	107.70149				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.27136				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T14A12 On 21/11/2021 Spot Bond			8.55000	101.17014	8.55000	101.12335				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.09585				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.22349				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.20731				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.65208				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	99.64096				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	101.36811				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.51162				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.86159				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.90013				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.03842				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.29747				0.00	0	
Total TFS156 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 TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.08134				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	99.79436				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.82679				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.26960				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS16z On 27/05/2024 Spot Bond					0.00000	99.73753				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS16c On 22/10/2022 Spot Bond					0.00000	100.81701				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.44839				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.68350				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.72514				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	100.27973				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A3 On 21/11/2021 Spot Bond			5.04000	105.24863	5.04000	105.21969				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A4 On 21/11/2021 Spot Bond					0.00000	100.87647				0.00	0	40,000,00
Total TH14A7 SPOT										0.00	0	40,000,00
Total For TH14A7										0.00	0	40,000,00
TH14A7 On 21/11/2021 Spot Bond			5.20000	104.37773	5.20000	104.34812				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14A8 On 21/11/2021 Spot Bond					0.00000	100.31618				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B1 On 21/11/2021 Spot Bond					0.00000	100.47964				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B2 On 21/11/2021 Spot Bond					0.00000	100.29109				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	100.79818				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C1 On 21/11/2021 Spot Bond					0.00000	100.87762				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C2 On 21/11/2021 Spot Bond					0.00000	100.32692				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14C3 On 21/11/2021 Spot Bond					0.00000	100.52452				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D1 On 21/11/2021 Spot Bond					0.00000	101.66541				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D2 On 21/11/2021 Spot Bond					0.00000	101.38889				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15A On 21/11/2022 Spot Bond					0.00000	100.25265				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	100.63760				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.13952				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.25107				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.23592				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.27860				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.63921				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.72585				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.30670				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.84463				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.29235				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.80920				0.00	0	
Total TH15D1 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 TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.89344				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.41948				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.24208				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.25345				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	102.70200	8.49000	102.65560				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.25585				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.25645				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.23728				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.25045				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	104.38701	5.76000	101.80612				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.26782				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.28935				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.28635				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.28636				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.31505				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.30309				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.41468				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.46528				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.43135				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	100.18916				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.84965				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.78500	107.80027	5.78500	107.76631				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.94500	111.19209	6.94500	111.15016				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TL26 On 25/11/2024 Spot Bond					0.00000	101.13107			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.09213			0.00	1,000,000,000	1,000,000,000
Total TL27 SPOT									0.00	1,000,000,000	1,000,000,000
Total For TL27									0.00	1,000,000,000	1,000,000,000
TL28 On 24/04/2025 Spot Bond			7.40500	108.22726	7.40500	108.18403			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.17847			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.89388			0.00	0	500,000,000
Total TL30 SPOT									0.00	0	500,000,000
Total For TL30									0.00	0	500,000,000
TL31 On 10/06/2026 Spot Bond					0.00000	100.02284			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.46278			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.60500	112.07132	6.60500	112.03109		1,445,506,892,000.00		218,850,400	2,145,042,900
Total TN23 SPOT								1,445,506,892,000.00		218,850,400	2,145,042,900
Total For TN23								1,445,506,892,000.00		218,850,400	2,145,042,900
TN23/R On 06/11/2023 Spot Bond			100.00000	20.42322	100.00000	20.33192			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			8.37500	107.35411	8.37500	107.30624		115,459,425,000.00		13,786,200	7,522,918,400
Total TN25 SPOT								115,459,425,000.00		13,786,200	7,522,918,400
Total For TN25								115,459,425,000.00		13,786,200	7,522,918,400
TN25/R On 19/08/2025 Spot Bond			100.00000	14.42004	100.00000	14.35663			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			8.76500	101.48587	8.76500	101.43778		90,240,934,000.00		10,295,600	8,067,115,400
Total TN27 SPOT								90,240,934,000.00		10,295,600	8,067,115,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TN27									90,240,934,000.00	10,295,600	8,067,115,40
TN27/R On 14/11/2027 Spot Bond			100.00000	9.91887	100.00000	9.87452			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			10.63500	101.14837	10.63500	101.09080			0.00	0	1,500,000,00
Total TN30 SPOT									0.00	0	1,500,000,00
Total For TN30									0.00	0	1,500,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	118.74044	8.00000	118.68928			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.34500	90.28383	12.34500	90.22443		4,629,375,000,000.00		375,000,000	3,035,000,00
Total TN40 SPOT								4,629,375,000,000.00		375,000,000	3,035,000,00
Total For TN40								4,629,375,000,000.00		375,000,000	3,035,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	102.00472	10.75000	101.94606			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total TRA2B1 SPOT									0.00	0	
Total For TRA2B1									0.00	0	
TRA2B: On 14/12/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total TRA2B2 SPOT									0.00	0	
Total For TRA2B2									0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total TRA2C1 SPOT									0.00	0	
Total For TRA2C1									0.00	0	
TRA2C: On 14/12/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total TRA2C2 SPOT									0.00	0	
Total For TRA2C2									0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total TRA2D1 SPOT									0.00	0	
Total For TRA2D1									0.00	0	
TRA2D: On 14/12/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total TRA2D2 SPOT									0.00	0	
Total For TRA2D2									0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	99.00924			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.75500	106.65484	5.75500	106.62141				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.35243				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.48487				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.26406				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.49690				0.00	1,220,000,000	330,000,000
Total TRA4A2 SPOT										0.00	1,220,000,000	330,000,000
Total For TRA4A2										0.00	1,220,000,000	330,000,000
TRA4A On 13/04/2024 Spot Bond					0.00000	100.87556				0.00	1,250,000,000	340,000,000
Total TRA4A3 SPOT										0.00	1,250,000,000	340,000,000
Total For TRA4A3										0.00	1,250,000,000	340,000,000
TRA4A On 13/04/2024 Spot Bond			6.04500	110.29713	6.04500	111.03638			7,374,900,000,000.00	1,220,000,000	330,000,000	
Total TRA4A4 SPOT									7,374,900,000,000.00	1,220,000,000	330,000,000	
Total For TRA4A4									7,374,900,000,000.00	1,220,000,000	330,000,000	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.82759				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.87556				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	101.51845	8.62000	101.47139				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.85963				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	

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	101.05591				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24: On 04/03/2021 Spot Bond					0.00000	98.50987				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24: On 18/03/2021 Spot Bond					0.00000	98.28951				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24: On 08/04/2021 Spot Bond					0.00000	97.98833				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24: On 22/04/2021 Spot Bond					0.00000	97.99659				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP24: On 21/07/2021 Spot Bond					0.00000	97.18698				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	96.84384				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25: On 16/09/2021 Spot Bond					0.00000	96.93993				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25: On 09/04/2021 Spot Bond					0.00000	98.76195				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP25: On 17/05/2021 Spot Bond					0.00000	98.35912				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP25: On 26/05/2021 Spot Bond					0.00000	98.27712				0.00	0	
Total TSP254 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 TSP254										0.00	0	
TSP25 On 29/11/2021 Spot Bond					0.00000	96.04261				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.63098				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.83899				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.78679				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	100.82793				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC35 On 11/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC350 SPOT										0.00	0	
Total For TWC350										0.00	0	
TWC35 On 12/01/2021 Spot Bond					0.00000	100.69826				0.00	0	
Total TWC351 SPOT										0.00	0	
Total For TWC351										0.00	0	
TWC35 On 19/01/2021 Spot Bond					0.00000	100.61447				0.00	0	
Total TWC352 SPOT										0.00	0	
Total For TWC352										0.00	0	
TWC35 On 26/01/2021 Spot Bond					0.00000	100.53770				0.00	0	
Total TWC353 SPOT										0.00	0	
Total For TWC353										0.00	0	
TWC35 On 29/01/2021 Spot Bond					0.00000	100.48565				0.00	0	
Total TWC354 SPOT										0.00	0	
Total For TWC354										0.00	0	
TWC35 On 09/02/2021 Spot Bond					0.00000	100.39459				0.00	0	
Total TWC355 SPOT										0.00	0	
Total For TWC355										0.00	0	
TWC35 On 16/02/2021 Spot Bond					0.00000	100.32289				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC356 SPOT										0.00	0	
Total For TWC356										0.00	0	
TWC35 On 26/02/2021 Spot Bond					0.00000	100.21288				0.00	0	
Total TWC357 SPOT										0.00	0	
Total For TWC357										0.00	0	
TWC35 On 11/03/2021 Spot Bond					0.00000	100.08585				0.00	0	
Total TWC358 SPOT										0.00	0	
Total For TWC358										0.00	0	
TWC35 On 18/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	16,450,000,00
Total TWC359 SPOT										0.00	0	16,450,000,00
Total For TWC359										0.00	0	16,450,000,00
UG21 On 02/03/2021 Spot Bond			6.45500	103.97096	6.45500	103.93468				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.10500	112.07296	9.10500	112.01784				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.58312				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.72098				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.65615				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.27672				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.29663				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.34374				0.00	400,000,000	100,000,00
Total VKE15 SPOT										0.00	400,000,000	100,000,00
Total For VKE15										0.00	400,000,000	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VKE16 On 14/02/2025 Spot Bond					0.00000	100.35947				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VRI882 On 28/01/2021 Spot Bond					0.00000	100.49749				0.00	0	
Total VRI882 SPOT										0.00	0	
Total For VRI882										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	101.42083				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.57662				0.00	400,000,000	100,000,000
Total WHL03 SPOT										0.00	400,000,000	100,000,000
Total For WHL03										0.00	400,000,000	100,000,000
WSP5 On 28/05/2021 Spot Bond			4.56500	102.42476	4.56500	102.39966				0.00	0	
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	
WSP5/I On 28/05/2021 Spot Bond			100.00000	72.37666	100.00000	72.10303				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT												70,171,623,288,918,500.008,271,987,391,600 760,680,169,700
Total for SPOT :												70,171,623,288,918,500.00 271,987,391,600 760,680,169,700
Total Futures												70 171 623 626 909 800.00 271,987,395,010 760,681,174,800
Total Options										0.00	0	133,370
Grand Total:												70,171,623,626,909,800.00 271,987,395,010 760,681,308,200