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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/01/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/02/2021	Bond Future			11.37702	77.40991	11.42514	77.15236			0.00	0	
ES33	On	06/05/2021	Bond Future			11.63224	74.41202	11.68116	74.15834			0.00	0	35
ES33	On	05/08/2021	Bond Future			11.89359	75.21235	11.94211	74.96863			0.00	0	
ES33	On	04/11/2021	Bond Future			12.16539	72.23071	12.21164	72.00571			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/02/2021	Bond Future			11.86984	76.54047	11.92281	76.22353			0.00	0	
ES42	On	06/05/2021	Bond Future			12.11666	73.04978	12.17093	72.73618			0.00	0	4,77
ES42	On	05/08/2021	Bond Future			12.36329	73.83611	12.41778	73.53165			0.00	0	
ES42	On	04/11/2021	Bond Future			12.62134	70.35655	12.67442	70.07016			0.00	0	
Total ES42 Future												0.00	0	4,77
Total For ES42												0.00	0	4,77
I2025	On	04/02/2021	Bond Future			148.73275	148.73275	148.49975	148.49975			0.00	0	1,55
I2025	On	06/05/2021	Bond Future			150.25974	150.25974	150.03704	150.03704			15,025,974.00	100	7,00
I2025	On	05/08/2021	Bond Future			150.38124	150.38124	150.18151	150.18151			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	04/11/2021	Bond Future			152.00059	152.00059	151.84203	151.84203			0.00	0	
Total I2025 Future												15,025,974.00	100	8,54
Total For I2025												15,025,974.00	100	8,54
I2029	On	04/02/2021	Bond Future			105.35068	105.35068	104.99395	104.99395			127,052,920.08	1,206	1,40
I2029	On	06/05/2021	Bond Future			105.29311	105.29311	104.94168	104.94168			126,983,490.66	1,206	2,28
I2029	On	05/08/2021	Bond Future			106.45106	106.45106	106.11355	106.11355			0.00	0	
I2029	On	04/11/2021	Bond Future			106.44707	106.44707	106.13639	106.13639			0.00	0	
Total I2029 Future												254,036,410.74	2,412	3,70
Total For I2029												254,036,410.74	2,412	3,70
I2033	On	04/02/2021	Bond Future			100.38774	100.38774	100.22319	100.22319			0.00	0	1,28
I2033	On	06/05/2021	Bond Future			100.20298	100.20298	100.04529	100.04529			0.00	0	8,68
I2033	On	05/08/2021	Bond Future			101.30487	101.30487	101.16247	101.16247			0.00	0	
I2033	On	04/11/2021	Bond Future			101.17120	101.17120	101.05619	101.05619			0.00	0	
Total I2033 Future												0.00	0	9,88
Total For I2033												0.00	0	9,88
I2038	On	04/02/2021	Bond Future			112.38592	112.38592	112.00036	112.00036			189,370,275.20	1,685	5,08
I2038	On	06/05/2021	Bond Future			113.53973	113.53973	113.15983	113.15983			191,314,445.05	1,685	6,78
I2038	On	05/08/2021	Bond Future			113.06604	113.06604	112.70135	112.70135			0.00	0	
I2038	On	04/11/2021	Bond Future			114.28369	114.28369	113.94752	113.94752			0.00	0	
Total I2038 Future												380,684,720.25	3,370	11,88
Total For I2038												380,684,720.25	3,370	11,88
I2046	On	04/02/2021	Bond Future			101.21262	101.21262	100.69491	100.69491			1,163,034,216.42	11,491	14,48
I2046	On	06/05/2021	Bond Future			100.46187	100.46187	99.94731	99.94731			1,154,407,348.17	11,491	14,88
I2046	On	05/08/2021	Bond Future			101.56666	101.56666	101.06354	101.06354			0.00	0	
I2046	On	04/11/2021	Bond Future			100.85298	100.85298	100.37349	100.37349			0.00	0	
Total I2046 Future												2,317,441,564.59	22,982	29,37
Total For I2046												2,317,441,564.59	22,982	29,37
I2050	On	04/02/2021	Bond Future			102.85418	102.85418	102.27222	102.27222			737,773,033.14	7,173	9,88
I2050	On	06/05/2021	Bond Future			103.91032	103.91032	103.33097	103.33097			745,348,725.36	7,173	9,98
I2050	On	05/08/2021	Bond Future			103.12484	103.12484	102.55655	102.55655			0.00	0	
I2050	On	04/11/2021	Bond Future			104.23544	104.23544	103.69072	103.69072			0.00	0	
Total I2050 Future												1,483,121,758.50	14,346	19,81
Total For I2050												1,483,121,758.50	14,346	19,81
R186	On	04/02/2021	Bond Future			6.69417	119.63227	6.68576	119.67697		6.18	6,267,654,257.57	52,391	39,08
R186	On	06/05/2021	Bond Future			6.84891	120.83077	6.83798	120.88615		6.53	6,297,458,070.86	52,118	64,08
R186	On	05/08/2021	Bond Future			7.00387	116.84914	6.98808	116.92529		6.45	0.00	0	
R186	On	04/11/2021	Bond Future			7.16986	118.08025	7.14564	118.19129		5.85	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future											12,565,112,328.43	104,509	103,13	
R186	On	04/02/2021	Bond Future	8.16	Call			7,521.81000	7.52181	7,477,110	6.87	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			0.00000	0.00000	0,000	6.87	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			7,570.74000	7.57074	7,526,040	6.87	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			0.00000	0.00000	0,000	6.87	0.00	0	15,17
R186	On	04/02/2021	Bond Future	8.17	Put			0.00000	0.00000	0,000	6.87	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			7,472.86000	7.47286	7,428,160	6.87	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			0.00000	0.00000	0,000	6.87	0.00	0	
R186	On	04/02/2021	Bond Future	7.30	Call			3,212.89000	3.21289	3,167,270	6.71	0.00	0	
R186	On	04/02/2021	Bond Future	7.30	Put			3.09000	0.00309	2,170	6.71	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			6,735.22000	6.73522	6,690,520	6.87	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			17,999.60000	17.99960	17,944,220	7.09	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.01000	0.00001	0,010	7.09	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			17,917.52000	17.91752	17,862,140	7.09	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.01000	0.00001	0,010	7.09	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Call			3,104.00000	3.10400	3,057,340	6.78	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			791.49000	0.79149	800,210	6.78	0.00	0	15,17
R186	On	06/05/2021	Bond Future	10.77	Call			17,958.57000	17.95857	17,903,190	7.09	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.01000	0.00001	0,010	7.09	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			7,835.69000	7.83569	7,763,810	6.96	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			243.69000	0.24369	247,960	6.96	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			7,755.68000	7.75568	7,683,940	6.96	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			252.32000	0.25232	256,730	6.96	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			7,795.67000	7.79567	7,723,860	6.96	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			247.97000	0.24797	252,310	6.96	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			5,219.56000	5.21956	5,132,520	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			988.18000	0.98818	1,012,180	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			5,251.78000	5.25178	5,164,510	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			976.66000	0.97666	1,000,430	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			5,284.09000	5.28409	5,196,590	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			965.24000	0.96524	988,780	6.30	0.00	0	
Total R186 Option											0.00	0	30,3	
Total For R186											12,565,112,328.43	104,509	133,4	
R197	On	04/02/2021	Bond Future			318.73254	318.73254	318.72803	318.72803			267,735,333.60	840	2,3
R197	On	06/05/2021	Bond Future			322.00488	322.00488	322.02758	322.02758			270,484,099.20	840	2,1
R197	On	05/08/2021	Bond Future			317.54130	317.54130	317.61824	317.61824			0.00	0	
R197	On	04/11/2021	Bond Future			320.96091	320.96091	321.13048	321.13048			0.00	0	
Total R197 Future											538,219,432.80	1,680	4,4	
Total For R197											538,219,432.80	1,680	4,4	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R202	On	04/02/2021	Bond Future			221.28553	221.28553	220.15306	220.15306			1,614,056,655.82	7,294	7,6
R202	On	06/05/2021	Bond Future			223.55741	223.55741	222.43211	222.43211			1,630,627,748.54	7,294	7,9
R202	On	05/08/2021	Bond Future			221.76424	221.76424	220.66371	220.66371			0.00	0	
R202	On	04/11/2021	Bond Future			224.15224	224.15224	223.10371	223.10371			0.00	0	
Total R202 Future												3,244,684,404.36	14,588	15,56
Total For R202												3,244,684,404.36	14,588	15,56
R2023	On	04/02/2021	Bond Future			4.56783	109.63172	4.56881	109.62975		1.50	394,893,455.44	3,602	30,14
R2023	On	06/05/2021	Bond Future			4.64300	106.82447	4.63895	106.83165		1.51	359,998,463.90	3,370	5,8
R2023	On	05/08/2021	Bond Future			4.69811	107.97305	4.68146	107.99850		1.50	0.00	0	
R2023	On	04/11/2021	Bond Future			4.78230	105.20390	4.73854	105.26024		1.38	0.00	0	
Total R2023 Future												754,891,919.34	6,972	35,95
R2023	On	04/02/2021	Bond Future	6.33	Call			3,473.78000	3.47378	3,475,750	2.30	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			0.00000	0.00000	0,000	2.30	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			3,493.08000	3.49308	3,495,050	2.30	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			0.00000	0.00000	0,000	2.30	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			3,454.47000	3.45447	3,456,440	2.30	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			0.00000	0.00000	0,000	2.30	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	0,000	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			5,017.49000	5.01749	5,010,310	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.00000	0.00000	0,000	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			5,034.12000	5.03412	5,026,940	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.00000	0.00000	0,000	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			5,050.75000	5.05075	5,043,570	2.12	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			1,174.40000	1.17440	1,154,220	1.85	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			219.50000	0.21950	224,770	1.85	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			1,149.50000	1.14950	1,129,450	1.84	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			224.81000	0.22481	230,210	1.84	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			1,161.94000	1.16194	1,141,820	1.84	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			222.14000	0.22214	227,470	1.84	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			429.63000	0.42963	453,490	1.44	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			658.12000	0.65812	625,440	1.44	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			424.77000	0.42477	448,430	1.44	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			642.20000	0.64220	609,940	1.44	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			434.53000	0.43453	458,610	1.44	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			650.14000	0.65014	617,660	1.44	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												754,891,919.34	6,972	35,95
R2030	On	04/02/2021	Bond Future			8.78356	95.39827	8.80068	95.29681		11.16	43,406,212.85	455	49,6
R2030	On	06/05/2021	Bond Future			8.97872	96.35399	8.99517	96.25968		11.87	78,624,855.84	816	61,17

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/08/2021	Bond Future			9.18097	93.38468	9.19524	93.30565		11.86	0.00	0	
R2030	On	04/11/2021	Bond Future			9.38258	94.36868	9.39240	94.31606		10.65	0.00	0	
Total R2030 Future												122,031,068.69	1,271	110,78
R2030	On	04/02/2021	Bond Future	9.16	Call			2,208.64000	2.20864	2,281,170	11.62	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Call			2,943.50000	2.94350	3,030,330	11.82	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Put			44.92000	0.04492	30,290	11.82	0.00	0	4,00
R2030	On	04/02/2021	Bond Future	9.35	Call			3,214.25000	3.21425	3,304,610	11.90	0.00	0	
R2030	On	04/02/2021	Bond Future	9.35	Put			31.76000	0.03176	20,660	11.90	0.00	0	2,00
R2030	On	04/02/2021	Bond Future	8.20	Put			3,655.11000	3.65511	3,551,840	10.64	0.00	0	
R2030	On	04/02/2021	Bond Future	9.20	Put			86.63000	0.08663	62,490	11.68	0.00	0	
R2030	On	04/02/2021	Bond Future	9.20	Call			2,413.97000	2.41397	2,491,290	11.68	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	8.37	Put			2,645.84000	2.64584	2,539,830	10.81	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call			50.44000	0.05044	45,890	10.81	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.12	Put			141.20000	0.14120	106,960	11.57	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put			118.04000	0.11804	87,840	11.61	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Put			2,703.09000	2.70309	2,597,240	10.80	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call			46.35000	0.04635	41,960	10.80	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put			546.10000	0.54610	469,700	11.27	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call			896.57000	0.89657	921,630	11.27	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call			7,839.45000	7.83945	7,940,900	12.48	0.00	0	
R2030	On	04/02/2021	Bond Future	8.20	Call			10.14000	0.01014	8,330	10.64	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	9.16	Put			111.08000	0.11108	82,150	11.62	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call			2,259.54000	2.25954	2,333,320	11.64	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put			104.47000	0.10447	76,790	11.64	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call			2,158.04000	2.15804	2,229,300	11.61	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put			0.01000	0.00001	0,000	12.48	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.12	Call			2,008.24000	2.00824	2,075,460	11.57	0.00	0	1,00
R2030	On	06/05/2021	Bond Future	8.77	Call			1,789.30000	1.78930	1,818,160	11.72	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			1,718.80000	1.71880	1,671,070	12.07	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			3,276.52000	3.27652	3,323,100	12.07	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.22	Call			3,105.16000	3.10516	3,149,970	12.03	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			444.99000	0.44499	452,960	11.19	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call			6,385.76000	6.38576	6,455,490	12.98	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			637.81000	0.63781	613,230	12.98	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			1,992.95000	1.99295	1,940,930	11.98	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			121.34000	0.12134	114,320	12.98	0.00	0	30
R2030	On	06/05/2021	Bond Future	8.77	Put			3,090.83000	3.09083	3,025,380	11.72	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			754.25000	0.75425	726,580	12.87	0.00	0	70
R2030	On	06/05/2021	Bond Future	11.71	Call			14,042.19000	14.04219	14,134,800	12.98	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 Interr
R2030	On	06/05/2021	Bond Future	11.71	Put			21.88000	0.02188	20,180	12.98	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			13,950.37000	13.95037	14,042,910	12.98	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			1,828.35000	1.82835	1,778,850	12.03	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			6,561.97000	6.56197	6,475,630	11.19	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call			9,530.30000	9.53030	9,614,820	12.98	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			184.73000	0.18473	174,940	12.98	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call			13,996.29000	13.99629	14,088,870	12.98	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put			22.42000	0.02242	20,690	12.98	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			2,874.64000	2.87464	2,916,930	11.98	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call			5,865.60000	5.86560	5,932,240	12.87	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Call			3,206.72000	3.20672	3,252,600	12.05	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put			1,761.23000	1.76123	1,712,800	12.05	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.35	Call			3,562.83000	3.56283	3,612,190	12.16	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put			1,557.95000	1.55795	1,513,000	12.16	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	10.95	Call			10,508.76000	10.50876	10,596,050	12.98	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			22.98000	0.02298	21,210	12.98	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call			14,543.75000	14.54375	14,618,660	12.85	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			113.25000	0.11325	109,130	12.85	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Put			3,909.67000	3.90967	3,858,060	11.69	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			2,539.37000	2.53937	2,566,790	11.69	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put			2,561.10000	2.56110	2,520,290	11.99	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			7,570.77000	7.57077	7,627,320	12.85	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			1,047.80000	1.04780	1,025,320	12.85	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			7,493.54000	7.49354	7,549,740	12.85	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put			1,071.43000	1.07143	1,048,600	12.85	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Call			7,532.13000	7.53213	7,588,500	12.85	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call			546.47000	0.54647	553,440	11.26	0.00	0	20
R2030	On	05/08/2021	Bond Future	10.30	Put			1,209.10000	1.20910	1,184,320	12.85	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			4,467.96000	4.46796	4,412,810	11.58	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			2,132.54000	2.13254	2,156,420	11.58	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put			9,317.36000	9.31736	9,245,300	11.26	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put			1,059.57000	1.05957	1,036,910	12.85	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			3,957.63000	3.95763	3,995,850	11.99	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.30	Call			7,073.77000	7.07377	7,128,020	12.85	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			582.41000	0.58241	572,850	11.48	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.59	Call			7,531.78000	7.53178	7,566,790	11.48	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			1,394.56000	1.39456	1,376,950	11.48	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call			7,567.62000	7.56762	7,602,740	11.48	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			1,381.41000	1.38141	1,363,910	11.48	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			7,603.53000	7.60353	7,638,760	11.48	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2030	On	04/11/2021	Bond Future	8.27	Put			7,436.33000	7.43633	7,392,070	10.01	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			1,165.24000	1.16524	1,173,600	10.01	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			5,458.85000	5.45885	5,419,780	10.35	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			2,046.60000	2.04660	2,060,150	10.35	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			10,757.70000	10.75770	10,800,760	11.48	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			1,368.36000	1.36836	1,350,970	11.48	0.00	0	
Total R2030 Option												0.00	0	25,90
Total For R2030												122,031,068.69	1,271	136,68
R2032	On	04/02/2021	Bond Future			9.70563	93.19371	9.72802	93.05355		13.23	3,657,480,342.66	39,246	12,7
R2032	On	06/05/2021	Bond Future			9.91261	89.98377	9.93463	89.85010		14.66	3,596,381,335.59	39,967	110,30
R2032	On	05/08/2021	Bond Future			10.12227	90.95176	10.14261	90.83203		14.07	0.00	0	
R2032	On	04/11/2021	Bond Future			10.34023	87.76578	10.35689	87.67069		13.16	0.00	0	
Total R2032 Future												7,253,861,678.25	79,213	123,05
R2032	On	04/02/2021	Bond Future	9.62	Call			512.74000	0.51274	526,900	13.09	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put			1,191.68000	1.19168	1,065,680	13.09	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call			536.77000	0.53677	552,270	13.10	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Put			2,866.98000	2.86698	2,723,150	12.66	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call			70.46000	0.07046	66,790	12.66	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call			6,491.40000	6.49140	6,630,970	14.84	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put			1,152.57000	1.15257	1,027,910	13.10	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call			489.49000	0.48949	502,370	13.08	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put			1.03000	0.00103	0,440	14.84	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.61	Put			1,231.63000	1.23163	1,104,350	13.08	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put			6,134.35000	6.13435	5,994,050	12.26	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call			0.44000	0.00044	0,300	12.26	0.00	0	80
R2032	On	06/05/2021	Bond Future	12.10	Call			12,046.53000	12.04653	12,171,330	16.09	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			135.82000	0.13582	126,950	16.09	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Put			1,770.71000	1.77071	1,710,920	15.01	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			4,125.07000	4.12507	4,198,950	15.01	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.11	Call			12,093.78000	12.09378	12,218,720	16.09	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			133.31000	0.13331	124,580	16.09	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			12,141.02000	12.14102	12,266,090	16.09	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put			130.85000	0.13085	122,250	16.09	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			14,255.69000	14.25569	14,385,200	16.09	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			54.22000	0.05422	50,060	16.09	0.00	0	70
R2032	On	05/08/2021	Bond Future	11.35	Put			1,391.79000	1.39179	1,357,070	15.26	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			8,159.28000	8.15928	8,244,530	15.26	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			1,378.07000	1.37807	1,343,590	15.26	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			8,198.36000	8.19836	8,283,840	15.26	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032	On	05/08/2021	Bond Future	11.37	Put		1,364.46000	1.36446	1,330,210	15.26	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call		8,120.26000	8.12026	8,205,270	15.26	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		1,541.41000	1.54141	1,514,040	14.19	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put		7,741.76000	7.74176	7,668,210	12.37	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call		1,609.37000	1.60937	1,630,910	12.37	0.00	0	7(
R2032	On	04/11/2021	Bond Future	11.70	Call		8,751.19000	8.75119	8,819,070	14.19	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Call		13,107.82000	13.10782	13,190,550	14.19	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		522.73000	0.52273	510,370	14.19	0.00	0	7(
R2032	On	04/11/2021	Bond Future	11.71	Call		8,788.42000	8.78842	8,856,470	14.19	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		1,527.90000	1.52790	1,500,690	14.19	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		1,514.48000	1.51448	1,487,440	14.19	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		8,714.01000	8.71401	8,781,730	14.19	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		5,687.60000	5.68760	5,624,000	12.65	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		2,611.30000	2.61130	2,642,790	12.65	0.00	0	7(
Total R2032 Option											0.00	0	5,97
Total For R2032											7,253,861,678.25	79,213	129,06
R2035	On	04/02/2021	Bond Future			10.47221	92.34307	10.51989	92.02679	15.12	443,431,422.14	4,802	68,88
R2035	On	06/05/2021	Bond Future			10.68491	88.79566	10.73333	88.48386	16.74	426,396,759.32	4,802	32,9
R2035	On	05/08/2021	Bond Future			10.90369	89.75052	10.95172	89.45049	16.07	0.00	0	
R2035	On	04/11/2021	Bond Future			11.12981	86.22243	11.17568	85.94439	15.05	0.00	0	
Total R2035 Future											869,828,181.46	9,604	101,75
R2035	On	04/02/2021	Bond Future	10.05	Call		77.06000	0.07706	86,200	14.42	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put		3,267.54000	3.26754	2,960,400	14.42	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Call		4,018.92000	4.01892	4,311,670	16.29	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put		52.07000	0.05207	28,540	16.29	0.00	0	6(
R2035	On	04/02/2021	Bond Future	10.06	Call		82.85000	0.08285	92,820	14.44	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put		3,203.70000	3.20370	2,897,390	14.44	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call		71.58000	0.07158	79,940	14.40	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put		3,331.77000	3.33177	3,023,850	14.40	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call		142.94000	0.14294	161,660	14.59	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put		2,709.49000	2.70949	2,411,930	14.59	0.00	0	6(
R2035	On	06/05/2021	Bond Future	12.91	Call		12,678.12000	12.67812	12,969,570	18.46	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put		200.58000	0.20058	180,230	18.46	0.00	0	6(
R2035	On	06/05/2021	Bond Future	10.40	Put		4,279.11000	4.27911	4,081,260	16.32	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Call		12,009.88000	12.00988	12,297,140	18.46	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put		251.73000	0.25173	227,190	18.46	0.00	0	1,6(
R2035	On	06/05/2021	Bond Future	10.81	Put		2,872.18000	2.87218	2,716,650	16.81	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put		2,240.16000	2.24016	2,108,300	17.11	0.00	0	5(
R2035	On	06/05/2021	Bond Future	11.15	Put		2,022.01000	2.02201	1,899,350	17.28	0.00	0	

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	11.15	Call		4,639.03000	4.63903	4,828,170	17.28	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.24	Put		4,942.39000	4.94239	4,728,220	16.09	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		1,687.89000	1.68789	1,785,520	16.09	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.37	Call		10,109.53000	10.10953	10,381,110	18.46	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call		2,099.25000	2.09925	2,213,200	16.32	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.55	Call		6,362.36000	6.36236	6,583,860	18.04	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		1,340.52000	1.34052	1,250,220	18.04	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.02	Call		8,484.93000	8.48493	8,737,690	18.46	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		765.01000	0.76501	705,970	18.46	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.36	Call		10,062.44000	10.06244	10,333,550	18.46	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		3,362.57000	3.36257	3,518,840	16.81	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.32	Call		5,348.85000	5.34885	5,552,670	17.59	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		1,697.23000	1.69723	1,589,250	17.59	0.00	0	70
R2035	On	06/05/2021	Bond Future	10.05	Call		1,261.60000	1.26160	1,340,540	15.79	0.00	0	50
R2035	On	06/05/2021	Bond Future	11.05	Call		4,239.74000	4.23974	4,419,680	17.11	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		472.49000	0.47249	431,800	18.46	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		465.58000	0.46558	425,360	18.46	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		10,015.38000	10.01538	10,286,020	18.46	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		479.48000	0.47948	438,320	18.46	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Call		2,528.24000	2.52824	2,657,730	16.52	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put		3,717.43000	3.71743	3,535,120	16.52	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put		5,816.75000	5.81675	5,583,890	15.79	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		48,640.29000	48.64029	48,340,270	15.02	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.09000	0.00009	0,090	15.02	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		48,873.58000	48.87358	48,573,550	15.02	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.09000	0.00009	0,100	15.02	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Put		7,789.66000	7.78966	7,569,630	15.04	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		1,686.01000	1.68601	1,766,010	15.04	0.00	0	10
R2035	On	05/08/2021	Bond Future	11.37	Call		5,593.51000	5.59351	5,770,170	16.46	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		48,756.87000	48.75687	48,456,850	15.02	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		3,044.12000	3.04412	2,920,750	16.46	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.31	Call		0.09000	0.00009	0,100	15.02	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Call		3,581.79000	3.58179	3,716,480	15.86	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		4,725.06000	4.72506	4,559,720	15.86	0.00	0	10
R2035	On	04/11/2021	Bond Future	10.23	Put		8,061.03000	8.06103	7,865,200	14.16	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		2,049.30000	2.04930	2,131,510	14.16	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.12	Put		8,606.28000	8.60628	8,404,380	14.16	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,855.54000	1.85554	1,931,680	14.16	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		6,471.07000	6.47107	6,642,800	15.52	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		9,450.81000	9.45081	9,658,000	16.21	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/11/2021	Bond Future	12.53	Put			1,809.71000	1.80971	1,738,860	16.21	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			9,375.24000	9.37524	9,581,590	16.21	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			1,839.42000	1.83942	1,767,730	16.21	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Call			9,413.00000	9.41300	9,619,780	16.21	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			4,811.33000	4.81133	4,667,280	14.91	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.62	Call			2,946.97000	2.94697	3,052,860	14.51	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			14,571.81000	14.57181	14,820,730	16.21	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			571.89000	0.57189	542,770	16.21	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.08	Call			4,229.85000	4.22985	4,363,840	14.91	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			1,824.51000	1.82451	1,753,250	16.21	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			3,099.86000	3.09986	2,993,550	15.52	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.62	Put			6,406.80000	6.40680	6,234,650	14.51	0.00	0	
Total R2035 Option												0.00	0	15,77
Total For R2035												869,828,181.46	9,604	117,57
R2037	On	04/02/2021	Bond Future			10.71054	83.46495	10.75800	83.15252		17.06	167,848,014.45	2,011	74,98
R2037	On	06/05/2021	Bond Future			10.92345	84.30110	10.97171	83.99266		17.98	159,666,283.40	1,894	105,60
R2037	On	05/08/2021	Bond Future			11.14434	80.95194	11.19234	80.65442		18.17	0.00	0	
R2037	On	04/11/2021	Bond Future			11.36069	81.80501	11.40669	81.52798		16.18	0.00	0	
Total R2037 Future												327,514,297.85	3,905	180,55
R2037	On	04/02/2021	Bond Future	10.28	Call			80.39000	0.08039	89,130	16.24	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put			3,309.90000	3.30990	3,006,210	16.24	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call			86.28000	0.08628	95,820	16.26	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put			3,246.31000	3.24631	2,943,420	16.26	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call			7,411.78000	7.41178	7,723,430	19.19	4,278,780.22	554	;
R2037	On	04/02/2021	Bond Future	11.90	Call			7,012.83000	7.01283	7,323,940	19.19	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put			2.10000	0.00210	0,780	19.19	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put			2,133.74000	2.13374	1,857,470	16.65	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put			0.00000	0.00000	0,000	19.19	0.00	177	;
R2037	On	04/02/2021	Bond Future	10.85	Call			1,272.48000	1.27248	1,424,830	17.22	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put			671.86000	0.67186	511,780	17.22	0.00	0	;
R2037	On	04/02/2021	Bond Future	10.35	Call			129.22000	0.12922	144,640	16.38	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put			3,373.92000	3.37392	3,069,490	16.22	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put			1.19000	0.00119	0,410	19.19	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call			74.84000	0.07484	82,840	16.22	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put			2,874.10000	2.87410	2,577,090	16.38	0.00	0	;
R2037	On	04/02/2021	Bond Future	9.65	Put			7,781.48000	7.78148	7,469,030	15.68	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call			0.16000	0.00016	0,140	15.68	0.00	0	;
R2037	On	04/02/2021	Bond Future	10.48	Call			278.10000	0.27810	314,260	16.65	0.00	0	24
R2037	On	04/02/2021	Bond Future	13.73	Call			16,473.63000	16.47363	16,786,060	19.19	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2037	On	06/05/2021	Bond Future	12.42	Put		661.21000	0.66121	609,490	19.81		0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		9,198.43000	9.19843	9,455,690	19.81		0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		652.32000	0.65232	601,140	19.81		0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		9,243.43000	9.24343	9,501,220	19.81		0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		643.54000	0.64354	592,890	19.81		0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call		9,153.49000	9.15349	9,410,210	19.81		0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		8,203.92000	8.20392	8,414,430	19.74		0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		1,994.66000	1.99466	1,907,650	19.74		0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		8,241.52000	8.24152	8,452,570	19.74		0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		1,977.61000	1.97761	1,891,140	19.74		0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		8,279.18000	8.27918	8,490,750	19.74		0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		1,960.69000	1.96069	1,874,740	19.74		0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		1,803.10000	1.80310	1,733,810	17.43		0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		9,624.70000	9.62470	9,831,650	17.43		0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		1,831.79000	1.83179	1,761,710	17.43		0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		9,661.55000	9.66155	9,868,890	17.43		0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		1,817.40000	1.81740	1,747,710	17.43		0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		9,698.44000	9.69844	9,906,180	17.43		0.00	0	
Total R2037 Option											4,278,780.22	731	74	
Total For R2037											331,793,078.07	4,636	181,33	
R2040	On	04/02/2021	Bond Future			10.80483	85.78224	10.86228	85.37753	17.60		37,315,274.40	435	66,47
R2040	On	06/05/2021	Bond Future			11.01186	86.64154	11.07058	86.24008	18.39		32,403,935.96	374	60,86
R2040	On	05/08/2021	Bond Future			11.22650	83.06727	11.28553	82.67602	18.61		0.00	0	
R2040	On	04/11/2021	Bond Future			11.43626	83.94266	11.49390	83.57159	16.49		0.00	0	
Total R2040 Future											69,719,210.36	809	127,34	
R2040	On	04/02/2021	Bond Future	10.41	Call		89.53000	0.08953	107,540	16.40		0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		3,360.35000	3.36035	2,973,650	16.40		0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		96.19000	0.09619	115,610	16.42		0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Put		4,574.43000	4.57443	4,173,690	16.08		0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		22.49000	0.02249	26,460	16.08		0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call		4,777.74000	4.77774	5,164,790	18.83		0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Put		5,867.11000	5.86711	5,462,940	16.00		0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		4.58000	0.00458	5,120	16.00		0.00	0	80
R2040	On	04/02/2021	Bond Future	11.74	Call		5,832.35000	5.83235	6,229,870	19.27		0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put		3,428.62000	3.42862	3,040,600	16.38		0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Put		10,566.93000	10.56693	10,162,220	15.97		0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		0.00000	0.00000	0,000	15.97		0.00	0	50
R2040	On	04/02/2021	Bond Future	10.42	Put		3,292.55000	3.29255	2,907,260	16.42		0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Call		83.24000	0.08324	99,930	16.38		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/02/2021	Bond Future	11.74	Put		12.37000	0.01237	5,180	19.27	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.57	Put		33.87000	0.03387	16,210	18.83	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put		9,895.85000	9.89585	9,491,140	15.97	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		0.01000	0.00001	0,010	15.97	0.00	0	80
R2040	On	06/05/2021	Bond Future	12.43	Put		777.10000	0.77710	707,050	20.38	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		9,320.51000	9.32051	9,652,640	20.38	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		766.82000	0.76682	697,490	20.38	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		9,226.63000	9.22663	9,557,330	20.38	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put		1,935.25000	1.93525	1,792,450	18.89	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		5,293.07000	5.29307	5,551,730	18.89	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		13,823.87000	13.82387	14,202,360	20.38	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put		787.48000	0.78748	716,720	20.38	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		194.86000	0.19486	171,890	20.38	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.43	Call		9,273.55000	9.27355	9,604,960	20.38	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		4,143.91000	4.14391	3,906,010	17.76	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		2,479.45000	2.47945	2,643,010	17.76	0.00	0	30
R2040	On	05/08/2021	Bond Future	12.48	Call		9,170.26000	9.17026	9,459,760	20.23	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		1,851.48000	1.85148	1,749,730	20.23	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		9,214.61000	9.21461	9,504,680	20.25	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		1,839.07000	1.83907	1,737,890	20.25	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		9,126.12000	9.12612	9,415,050	20.21	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		3,618.07000	3.61807	3,792,900	18.08	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.55	Put		3,610.29000	3.61029	3,440,470	18.67	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		5,327.38000	5.32738	5,548,810	18.67	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		18,970.95000	18.97095	19,347,220	20.27	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		1,864.17000	1.86417	1,761,850	20.21	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		170.36000	0.17036	155,380	20.27	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.05	Put		5,197.00000	5.19700	4,980,580	18.08	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		10,141.54000	10.14154	10,422,670	17.75	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		1,869.96000	1.86996	1,780,020	17.75	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		10,180.45000	10.18045	10,462,110	17.75	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		1,855.03000	1.85503	1,765,620	17.75	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		10,102.66000	10.10266	10,383,260	17.75	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		1,884.99000	1.88499	1,794,520	17.75	0.00	0	
Total R2040 Option											0.00	0	7,50
Total For R2040											69,719,210.36	809	134,84
R2044	On	04/02/2021	Bond Future			10.87893	82.35903	10.93128	81.98775	18.54	64,981,274.67	789	36,08
R2044	On	06/05/2021	Bond Future			11.07836	83.18409	11.13184	82.81611	19.36	64,800,406.11	779	24,60
R2044	On	05/08/2021	Bond Future			11.28497	79.69778	11.33865	79.33983	19.59	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	04/11/2021	Bond Future			11.48656	80.53766	11.53883	80.19922		17.33	0.00	0	
Total R2044 Future												129,781,680.78	1,568	60,65
R2044	On	04/02/2021	Bond Future	10.84	Call			701.34000	0.70134	811,090	18.26	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put			1,350.56000	1.35056	1,089,030	18.26	0.00	0	26
R2044	On	04/02/2021	Bond Future	10.29	Call			20.23000	0.02023	22,610	17.03	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put			4,771.38000	4.77138	4,402,480	17.03	0.00	0	26
R2044	On	04/02/2021	Bond Future	9.66	Put			9,882.98000	9.88298	9,511,700	16.82	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call			1.63000	0.00163	1,650	16.84	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Call			37.55000	0.03755	42,640	17.17	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put			4,247.89000	4.24789	3,881,700	17.17	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call			0.01000	0.00001	0,010	16.82	0.00	0	26
R2044	On	04/02/2021	Bond Future	10.37	Call			40.82000	0.04082	46,440	17.20	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put			4,174.36000	4.17436	3,808,700	17.20	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call			34.50000	0.03450	39,090	17.15	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put			4,321.75000	4.32175	3,955,060	17.15	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Put			6,731.11000	6.73111	6,359,850	16.84	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Call			9,314.57000	9.31457	9,616,960	21.45	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call			9,037.90000	9.03790	9,336,280	21.45	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put			2,538.64000	2.53864	2,380,010	19.58	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call			6,011.49000	6.01149	6,260,520	20.33	0.00	0	
R2044	On	06/05/2021	Bond Future	11.79	Put			1,706.05000	1.70605	1,587,100	20.33	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.35	Put			2,673.18000	2.67318	2,508,890	19.50	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call			4,145.31000	4.14531	4,349,000	19.50	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.45	Put			843.62000	0.84362	774,700	21.45	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put			790.58000	0.79058	724,990	21.45	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call			6,516.71000	6.51671	6,775,310	20.59	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put			1,530.05000	1.53005	1,420,670	20.59	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call			8,991.93000	8.99193	9,289,630	21.45	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put			865.66000	0.86566	795,380	21.45	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put			3,441.70000	3.44170	3,247,930	19.15	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	10.70	Put			5,012.65000	5.01265	4,769,610	18.43	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call			1,958.19000	1.95819	2,083,130	18.43	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call			4,341.73000	4.34173	4,551,080	19.58	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put			854.58000	0.85458	784,980	21.45	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call			9,083.91000	9.08391	9,382,970	21.45	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Call			3,222.96000	3.22296	3,397,170	19.15	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call			9,504.83000	9.50483	9,772,660	21.33	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put			1,769.77000	1.76977	1,679,650	21.33	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call			9,424.66000	9.42466	9,691,330	21.33	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 Interr
R2044	On	05/08/2021	Bond Future	12.59	Put		1,801.06000	1.80106	1,709,780	21.33	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		9,464.73000	9.46473	9,731,980	21.33	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		1,785.36000	1.78536	1,694,660	21.33	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		1,969.73000	1.96973	1,884,450	18.65	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		10,011.03000	10.01103	10,264,680	18.65	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		1,954.35000	1.95435	1,869,560	18.65	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		9,934.87000	9.93487	10,187,540	18.65	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		1,985.22000	1.98522	1,899,450	18.65	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		9,972.93000	9.97293	10,226,090	18.65	0.00	0	
Total R2044 Option											0.00	0	19,35
Total For R2044											129,781,680.78	1,568	80,05
R2048	On	04/02/2021	Bond Future			10.79402	86.07026	10.84644	85.68620	17.99	86,328,470.78	1,003	118,65
R2048	On	06/05/2021	Bond Future			10.98120	82.52306	11.03477	82.14219	19.71	82,770,629.18	1,003	6,35
R2048	On	05/08/2021	Bond Future			11.17301	83.41043	11.22680	83.03955	18.87	0.00	0	
R2048	On	04/11/2021	Bond Future			11.36971	79.87859	11.42226	79.52713	17.58	0.00	0	
Total R2048 Future											169,099,099.96	2,006	125,02
R2048	On	04/02/2021	Bond Future	10.47	Call		145.55000	0.14555	170,900	16.82	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		2,975.62000	2.97562	2,616,910	16.82	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		155.66000	0.15566	182,850	16.85	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		3,043.53000	3.04353	2,683,060	16.80	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Put		1,178.71000	1.17871	928,490	17.63	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Call		838.62000	0.83862	972,460	17.63	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	9.80	Put		8,310.74000	8.31074	7,926,670	16.21	0.00	0	
R2048	On	04/02/2021	Bond Future	9.80	Call		0.17000	0.00017	0,160	16.21	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	10.48	Put		2,908.34000	2.90834	2,551,470	16.85	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Put		45.95000	0.04595	23,560	19.10	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call		4,579.72000	4.57972	4,941,390	19.10	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Put		1,390.85000	1.39085	1,118,780	17.54	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call		681.81000	0.68181	793,800	17.54	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		135.94000	0.13594	159,530	16.80	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call		9,271.32000	9.27132	9,582,500	21.90	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		834.00000	0.83400	764,310	21.90	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		9,318.44000	9.31844	9,630,310	21.90	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		823.12000	0.82312	754,120	21.90	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		9,224.24000	9.22424	9,534,720	21.90	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		845.01000	0.84501	774,620	21.90	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		1,756.77000	1.75677	1,664,690	20.59	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		9,752.00000	9.75200	10,031,400	20.59	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		1,741.25000	1.74125	1,649,770	20.59	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	05/08/2021	Bond Future	12.52	Call		9.79324000	9.79324	10,073,230	20.59	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		1,725.85000	1.72585	1,634,960	20.59	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		9,710.79000	9.71079	9,989,590	20.59	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		10,362.19000	10.36219	10,629,880	18.92	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		1,847.34000	1.84734	1,763,570	18.92	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		10,401.38000	10.40138	10,669,570	18.92	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		1,832.50000	1.83250	1,749,230	18.92	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		10,323.03000	10.32303	10,590,220	18.92	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		1,862.29000	1.86229	1,778,020	18.92	0.00	0	
Total R2048 Option											0.00	0	4,28
Total For R2048											169,099,099.96	2,006	129,30
R209	On	04/02/2021	Bond Future			10.37855	71.07068	10.42587	70.79762	17.55	0.00	0	22,7
R209	On	06/05/2021	Bond Future			10.56845	68.64367	10.61646	68.37384	19.59	0.00	0	21,76
R209	On	05/08/2021	Bond Future			10.75965	69.38207	10.80732	69.12103	18.80	0.00	0	
R209	On	04/11/2021	Bond Future			10.95617	66.97346	11.00192	66.72940	17.75	0.00	0	1,75
Total R209 Future											0.00	0	46,27
R209	On	04/02/2021	Bond Future	10.11	Call		196.54000	0.19654	221,680	17.02	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		2,049.25000	2.04925	1,801,330	17.02	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		207.79000	0.20779	234,510	17.03	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		2,000.75000	2.00075	1,754,410	17.03	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		185.76000	0.18576	209,380	17.00	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		2,098.29000	2.09829	1,848,850	17.00	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put		1,880.67000	1.88067	1,771,480	19.88	0.00	0	3,50
R209	On	06/05/2021	Bond Future	10.00	Put		4,919.52000	4.91952	4,725,730	18.79	0.00	0	
R209	On	06/05/2021	Bond Future	10.00	Call		1,334.40000	1.33440	1,410,440	18.79	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call		6,216.87000	6.21687	6,417,710	21.05	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		1,851.25000	1.85125	1,948,110	19.06	0.00	0	5,30
R209	On	06/05/2021	Bond Future	11.25	Call		4,872.59000	4.87259	5,051,700	20.32	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		1,452.10000	1.45210	1,361,380	20.32	0.00	0	9,10
R209	On	06/05/2021	Bond Future	12.25	Call		8,770.87000	8.77087	9,004,070	21.39	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call		928.86000	0.92886	986,080	18.60	0.00	0	8,20
R209	On	06/05/2021	Bond Future	11.00	Call		3,981.94000	3.98194	4,142,580	19.88	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		456.23000	0.45623	418,780	21.39	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		8,730.91000	8.73091	8,963,710	21.39	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		449.81000	0.44981	412,780	21.39	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		8,651.06000	8.65106	8,883,030	21.39	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put		1,013.44000	1.01344	944,450	21.05	0.00	0	3,70
R209	On	06/05/2021	Bond Future	10.25	Put		3,950.51000	3.95051	3,777,540	19.06	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Call		2,745.01000	2.74501	2,872,220	19.45	0.00	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
R209	On	06/05/2021	Bond Future	10.60	Put		2,837.34000	2.83734	2,694,720	19.45	0.00	0	6,21
R209	On	06/05/2021	Bond Future	9.75	Put		6,045.17000	6.04517	5,832,560	18.60	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		462.72000	0.46272	424,860	21.39	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		443.48000	0.44348	406,850	21.39	0.00	0	9,11
R209	On	06/05/2021	Bond Future	12.23	Call		8,690.97000	8.69097	8,923,350	21.39	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Put		3,605.01000	3.60501	3,440,660	19.18	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call		2,087.74000	2.08774	2,193,220	19.18	0.00	0	1,00
R209	On	05/08/2021	Bond Future	11.80	Put		1,873.63000	1.87363	1,793,970	20.34	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		7,025.36000	7.02536	7,207,210	20.34	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		1,857.77000	1.85777	1,778,580	20.34	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		6,959.88000	6.95988	7,140,780	20.34	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		1,889.61000	1.88961	1,809,470	20.34	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		6,992.59000	6.99259	7,173,970	20.34	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		2,258.46000	2.25846	2,181,380	19.14	0.00	0	5,50
R209	On	04/11/2021	Bond Future	12.18	Call		7,836.46000	7.83646	8,010,430	19.14	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		1,973.35000	1.97335	1,903,260	19.14	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		7,868.00000	7.86800	8,042,340	19.14	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		1,958.41000	1.95841	1,888,690	19.14	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		7,804.97000	7.80497	7,978,550	19.14	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		2,890.55000	2.89055	2,988,260	17.24	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		5,640.15000	5.64015	5,493,800	17.24	0.00	0	5,50
R209	On	04/11/2021	Bond Future	9.50	Put		9,899.19000	9.89919	9,704,990	16.66	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		1,167.18000	1.16718	1,217,040	16.66	0.00	0	3,71
R209	On	04/11/2021	Bond Future	12.00	Call		7,275.92000	7.27592	7,442,900	19.14	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		1,988.39000	1.98839	1,917,910	19.14	0.00	0	
Total R209 Option											0.00	0	61,07
Total For R209											0.00	0	107,34
R210	On	04/02/2021	Bond Future			195.83784	195.83784	195.63606	195.63606		126,119,568.96	644	90
R210	On	06/05/2021	Bond Future			195.13501	195.13501	194.94785	194.94785		125,666,946.44	644	1,11
R210	On	05/08/2021	Bond Future			197.28098	197.28098	197.12499	197.12499		0.00	0	
R210	On	04/11/2021	Bond Future			196.66553	196.66553	196.56430	196.56430		0.00	0	
Total R210 Future											251,786,515.40	1,288	2,04
Total For R210											251,786,515.40	1,288	2,04
R212	On	04/02/2021	Bond Future			170.26856	170.26856	170.26861	170.26861		155,966,000.96	916	3,90
R212	On	06/05/2021	Bond Future			172.01662	172.01662	172.03128	172.03128		157,567,223.92	916	3,58
R212	On	05/08/2021	Bond Future			171.57580	171.57580	171.61974	171.61974		0.00	0	
R212	On	04/11/2021	Bond Future			173.42341	173.42341	173.51740	173.51740		0.00	0	
Total R212 Future											313,533,224.88	1,832	7,45
Total For R212											313,533,224.88	1,832	7,45

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	04/02/2021	Bond Future			9.25949	88.54651	9.27674	88.44616		12.49	725,461,556.43	8,193	98
R213	On	06/05/2021	Bond Future			9.45063	85.90597	9.46727	85.81199		13.87	720,235,652.48	8,384	8,43
R213	On	05/08/2021	Bond Future			9.64646	86.82973	9.66114	86.74930		13.30	0.00	0	
R213	On	04/11/2021	Bond Future			9.85155	84.21593	9.86222	84.15923		12.47	0.00	0	
Total R213 Future												1,445,697,208.91	16,577	9,42
R213	On	04/02/2021	Bond Future	9.40	Call			1,146.51000	1.14651	1,179,040	12.65	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put			433.85000	0.43385	366,030	12.65	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call			1,184.58000	1.18458	1,218,720	12.66	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put			414.45000	0.41445	348,240	12.66	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call			1,109.05000	1.10905	1,139,990	12.64	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put			453.92000	0.45392	384,510	12.64	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			59.10000	0.05910	55,260	15.15	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			12,401.55000	12.40155	12,491,550	15.15	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put			61.64000	0.06164	57,660	15.15	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call			12,446.09000	12.44609	12,536,160	15.15	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			60.36000	0.06036	56,450	15.15	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			12,490.61000	12.49061	12,580,750	15.15	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			7,163.26000	7.16326	7,217,610	14.40	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put			1,318.60000	1.31860	1,292,520	14.40	0.00	0	20
R213	On	05/08/2021	Bond Future	10.14	Call			4,807.29000	4.80729	4,850,400	13.63	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put			2,238.07000	2.23807	2,200,750	13.63	0.00	0	20
R213	On	05/08/2021	Bond Future	9.34	Call			2,488.10000	2.48810	2,514,680	13.03	0.00	0	20
R213	On	05/08/2021	Bond Future	10.85	Call			7,419.72000	7.41972	7,475,290	14.40	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put			1,227.40000	1.22740	1,202,540	14.40	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call			7,456.61000	7.45661	7,512,360	14.40	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			1,214.79000	1.21479	1,190,110	14.40	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			7,382.89000	7.38289	7,438,290	14.40	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			1,240.11000	1.24011	1,215,080	14.40	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put			4,270.56000	4.27056	4,216,710	13.03	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			1,484.81000	1.48481	1,465,890	13.45	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			7,769.14000	7.76914	7,807,030	13.45	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			1,471.58000	1.47158	1,452,770	13.45	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			7,699.77000	7.69977	7,737,430	13.45	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			1,498.14000	1.49814	1,479,100	13.45	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call			7,734.42000	7.73442	7,772,200	13.45	0.00	0	
Total R213 Option												0.00	0	60
Total For R213												1,445,697,208.91	16,577	10,02
R214	On	04/02/2021	Bond Future			10.74374	68.24532	10.79611	67.93941		19.11	0.00	0	13,8
R214	On	06/05/2021	Bond Future			10.92879	65.65341	10.98214	65.35006		21.39	0.00	0	5,9

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R214	On	05/08/2021			11.11787	66.35941	11.17128	66.06393		20.49		0.00	0	
R214	On	04/11/2021			11.31167	63.78204	11.36367	63.50206		19.40		0.00	0	
Total R214 Future												0.00	0	19,75
R214	On	04/02/2021	10.32	Call			79.76000	0.07976	90,770	18.11		0.00	0	
R214	On	04/02/2021	10.32	Put			2,947.11000	2.94711	2,652,210	18.11		0.00	0	
R214	On	04/02/2021	10.33	Call			85.22000	0.08522	97,110	18.12		0.00	0	
R214	On	04/02/2021	10.33	Put			2,890.30000	2.89030	2,596,280	18.12		0.00	0	
R214	On	04/02/2021	10.31	Call			74.61000	0.07461	84,790	18.10		0.00	0	
R214	On	04/02/2021	10.31	Put			3,004.31000	3.00431	2,708,580	18.10		0.00	0	
R214	On	06/05/2021	12.25	Call			7,399.55000	7.39955	7,640,560	23.36		0.00	0	
R214	On	06/05/2021	12.25	Put			815.30000	0.81530	752,960	23.36		0.00	0	
R214	On	06/05/2021	12.26	Call			7,437.08000	7.43708	7,678,660	23.36		0.00	0	
R214	On	06/05/2021	12.26	Put			805.32000	0.80532	743,550	23.36		0.00	0	
R214	On	06/05/2021	12.27	Call			7,474.64000	7.47464	7,716,790	23.36		0.00	0	
R214	On	06/05/2021	12.27	Put			795.44000	0.79544	734,240	23.36		0.00	0	
R214	On	05/08/2021	12.03	Put			2,162.11000	2.16211	2,065,430	21.71		0.00	0	
R214	On	05/08/2021	12.01	Call			6,555.68000	6.55568	6,753,490	21.67		0.00	0	
R214	On	05/08/2021	12.01	Put			2,190.32000	2.19032	2,092,650	21.67		0.00	0	
R214	On	05/08/2021	12.02	Call			6,590.61000	6.59061	6,788,920	21.69		0.00	0	
R214	On	05/08/2021	12.02	Put			2,176.17000	2.17617	2,079,000	21.69		0.00	0	
R214	On	05/08/2021	12.03	Call			6,625.57000	6.62557	6,824,370	21.71		0.00	0	
R214	On	04/11/2021	12.48	Call			7,763.17000	7.76317	7,959,710	20.87		0.00	0	
R214	On	04/11/2021	12.48	Put			2,206.35000	2.20635	2,122,910	20.87		0.00	0	
R214	On	04/11/2021	12.46	Call			7,695.39000	7.69539	7,891,170	20.83		0.00	0	
R214	On	04/11/2021	12.46	Put			2,230.96000	2.23096	2,146,760	20.83		0.00	0	
R214	On	04/11/2021	12.47	Call			7,729.27000	7.72927	7,925,440	20.85		0.00	0	
R214	On	04/11/2021	12.47	Put			2,218.61000	2.21861	2,134,800	20.85		0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	19,75
Total for Bond											32,510,349,459.77	289,763	1,333,51	
E170	On	01/08/2021			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			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			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
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	

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

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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	28/02/2041	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			755.83500	755.83500	754.30300	754.30300			1,708,187,100.00	226	
GOVI	On	06/05/2021	GOVI			763.39900	763.39900	761.91500	761.91500			1,725,281,740.00	226	9
GOVI	On	05/08/2021	GOVI			771.51500	771.51500	770.14200	770.14200			0.00	0	
GOVI	On	04/11/2021	GOVI			779.72500	779.72500	778.56000	778.56000			0.00	0	
Total GOVI Future												3,433,468,840.00	452	97
GOVI	On	04/02/2021	GOVI	750.95	Call			33,530.00000	3.35300	48,850,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.95	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.96	Call			33,430.00000	3.34300	48,750,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.96	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.94	Call			33,630.00000	3.36300	48,950,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.94	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call			832,450.00000	83.24500	847,290,000		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			832,350.00000	83.23500	847,190,000		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			832,250.00000	83.22500	847,090,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Call			509,920.00000	50.99200	523,650,000		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			510,120.00000	51.01200	523,850,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.13	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.14	Call			510,020.00000	51.00200	523,750,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.14	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call			501,500.00000	50.15000	513,150,000		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			501,400.00000	50.14000	513,050,000		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			501,600.00000	50.16000	513,250,000		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												3,433,468,840.00	452	97

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for GOVI												3,433,468,840.00	452	97
AL37	On	04/02/2021	Index Future			791.38300	791.38300	791.70400	791.70400			0.00	0	
AL37	On	06/05/2021	Index Future			799.30300	799.30300	799.69400	799.69400			0.00	0	
AL37	On	05/08/2021	Index Future			807.80000	807.80000	808.32900	808.32900			0.00	0	
AL37	On	04/11/2021	Index Future			816.39700	816.39700	817.16400	817.16400			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/02/2021	Index Future			872.22900	872.22900	871.18600	871.18600			0.00	0	
AL7T	On	06/05/2021	Index Future			880.95800	880.95800	879.97800	879.97800			0.00	0	
AL7T	On	05/08/2021	Index Future			890.32300	890.32300	889.48000	889.48000			0.00	0	
AL7T	On	04/11/2021	Index Future			899.79800	899.79800	899.20200	899.20200			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/02/2021	Index Future			764.63400	764.63400	763.03300	763.03300			894,621,780.00	117	8
ALBI	On	06/05/2021	Index Future			772.28600	772.28600	770.73300	770.73300			903,574,620.00	117	26
ALBI	On	05/08/2021	Index Future			780.49600	780.49600	779.05600	779.05600			0.00	0	
ALBI	On	04/11/2021	Index Future			788.80200	788.80200	787.57100	787.57100			0.00	0	
Total ALBI Future												1,798,196,400.00	234	34
Total For ALBI												1,798,196,400.00	234	34
IGOV	On	04/02/2021	Index Future			272.84700	272.84700	272.06200	272.06200			1,484,287,680.00	544	4
IGOV	On	06/05/2021	Index Future			275.64500	275.64500	274.87500	274.87500			1,499,508,800.00	544	56
IGOV	On	05/08/2021	Index Future			278.64200	278.64200	277.91000	277.91000			0.00	0	
IGOV	On	04/11/2021	Index Future			281.67400	281.67400	281.01400	281.01400			0.00	0	
Total IGOV Future												2,983,796,480.00	1,088	97
Total For IGOV												2,983,796,480.00	1,088	97
Total for Index												4,781,992,880.00	1,322	1,32
JIBAR f	On	17/02/2021	Jibar Future			3.64500	96.35500	3.64500	96.35500			0.00	0	
JIBAR f	On	17/03/2021	Jibar Future			3.64500	96.35500	3.63500	96.36500			0.00	0	
JIBAR f	On	21/04/2021	Jibar Future			3.59000	96.41000	3.60000	96.40000			0.00	0	
JIBAR f	On	19/05/2021	Jibar Future			3.59000	96.41000	3.60000	96.40000			0.00	0	
JIBAR f	On	15/06/2021	Jibar Future			3.58500	96.41500	3.59500	96.40500			0.00	0	
JIBAR f	On	21/07/2021	Jibar Future			3.59000	96.41000	3.61000	96.39000			0.00	0	
JIBAR f	On	15/09/2021	Jibar Future			3.64000	96.36000	3.66000	96.34000			0.00	0	30,00
JIBAR f	On	15/12/2021	Jibar Future			3.82500	96.17500	3.85000	96.15000			0.00	0	
JIBAR f	On	16/03/2022	Jibar Future			3.91000	96.09000	3.94000	96.06000			0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			4.14500	95.85500	4.17500	95.82500			0.00	0	20,00
JIBAR f	On	21/09/2022	Jibar Future			4.24500	95.75500	4.27500	95.72500			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			4.48000	95.52000	4.51000	95.49000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total Jibar Future										0.00	0	50,00
Total For JIBAR FUTURE										0.00	0	50,00
Total for Jibar										0.00	0	50,00
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 :										40,725,811,179.77	291,537	1,385,86
AA06 On 15/04/2021 Spot Bond					0.00000	100.10352				0.00	0	200,000,00
Total AA06 SPOT										0.00	0	200,000,00
Total For AA06										0.00	0	200,000,00
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			5.32500	103.59636	5.32500	103.58141				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			3.46000	302.24361	3.46000	302.19013				0.00	0	230,000,00
Total ABCPI3 SPOT										0.00	0	230,000,00
Total For ABCPI3										0.00	0	230,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.63457				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.09450				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	100.77976	9.65000	100.75367				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.90517				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.64807				0.00	0	
Total ABFN09 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN09										0.00	0	
ABFN1 On 14/05/2022 Spot Bond					0.00000	101.52068				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1 On 11/11/2022 Spot Bond					0.00000	102.16811				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1 On 26/09/2023 Spot Bond					0.00000	102.15616				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.65786				0.00	2,000,000,000	1,000,000,000
Total ABFN21 SPOT										0.00	2,000,000,000	1,000,000,000
Total For ABFN21										0.00	2,000,000,000	1,000,000,000
ABFN2 On 30/05/2024 Spot Bond					0.00000	103.21074				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	104.42941				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.33814				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.75251				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2021 Spot Bond					0.00000	101.00004				0.00	1,400,000,000	700,000,000
Total ABFN27 SPOT										0.00	1,400,000,000	700,000,000
Total For ABFN27										0.00	1,400,000,000	700,000,000
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.67448				0.00	0	310,000,000
Total ABFN28 SPOT										0.00	0	310,000,000
Total For ABFN28										0.00	0	310,000,000
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.60921				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.62709				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.88067				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.44921				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	102.48711				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	101.32910				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.55366				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.88547				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.46029				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.00947				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.97603				0.00	0	170,000,00
Total ABFN39 SPOT										0.00	0	170,000,00
Total For ABFN39										0.00	0	170,000,00
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.26185				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.29543				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.51290				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.18995				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.19522				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.19904				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.49414				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.72344				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.76333				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.08658				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.43959				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.81406				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.09500	4.09500	4.09500	146.92722				0.00	0	35,900,00
Total ABKI03 SPOT										0.00	0	35,900,00
Total For ABKI03										0.00	0	35,900,00
ABKI03 On 13/10/2021 Spot Bond			100.00000	73.43157	100.00000	73.26211				0.00	0	
Total ABKI03/R212 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 ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.16000	7.16000	7.16000	139.65510				0.00	0	150,000,00
Total ABKI04 SPOT										0.00	0	150,000,00
Total For ABKI04										0.00	0	150,000,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	19.16789	100.00000	19.12343				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	99.67659				0.00	0	
Total ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN05 On 18/04/2021 Spot Bond			2.75000	216.85327	2.75000	216.81910				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.73000	2.73000	2.73000	146.62054				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.39500	4.39500	4.39500	186.27854				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.89000	4.89000	4.89000	209.12527				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.16500	6.16500	6.16500	106.26103				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			6.64000	6.64000	6.64000	119.66260				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.82500	4.82500	4.82500	102.53464				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.35500	103.84766	4.35500	103.83537				0.00	0	420,000,00
Total ABS11 SPOT										0.00	0	420,000,00
Total For ABS11										0.00	0	420,000,00
ABS13 On 14/05/2022 Spot Bond			4.66500	108.22026	4.66500	108.20648			6,531,000,000,000.00		1,400,000,000	350,000,00

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 ABS13 SPOT									6,531,000,000,000.00	1,400,000,000	350,000,000
Total For ABS13									6,531,000,000,000.00	1,400,000,000	350,000,000
ABS15 On 11/11/2022 Spot Bond			4.98500	110.17024	4.98500	110.15526			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.20500	119.35880	6.20500	119.33865			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.41500	119.21911	7.41500	119.19513			0.00	0	1,500,000,000
Total ABS17 SPOT									0.00	0	1,500,000,000
Total For ABS17									0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			5.13500	114.92317	5.13500	114.90708			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			6.52500	113.94184	6.52500	113.92163		6,557,625,000,000.00	1,005,000,000	1,005,000,000	
Total ABS7 SPOT								6,557,625,000,000.00	1,005,000,000	1,005,000,000	
Total For ABS7								6,557,625,000,000.00	1,005,000,000	1,005,000,000	
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.00348	100.00000	12.97439			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.81000	1.81000	1.81000	315.63153			0.00	0	
Total ABS12 SPOT									0.00	0	
Total For ABS12									0.00	0	
ABS14 On 31/01/2022 Spot Bond			1.21500	169.64886	1.21500	169.62926			0.00	0	
Total ABS14 SPOT									0.00	0	
Total For ABS14									0.00	0	
ABX01 On 10/07/2024 Spot Bond			9.51500	9.51500	9.51500	104.61249			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.66205			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.64143			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL129 On 20/09/2021 Spot Bond					0.00000	100.61587				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.61898				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.11401				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.63961				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.63961				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.65717				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.65717				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	169.83340				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	172.81818				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.60659				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.60245				0.00	0	
Total ACL221 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 ACL221									0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.58695			0.00	0	
Total ACL222 SPOT									0.00	0	
Total For ACL222									0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	101.10456			0.00	0	100,000,00
Total AECI01 SPOT									0.00	0	100,000,00
Total For AECI01									0.00	0	100,000,00
AECI02 On 11/09/2023 Spot Bond					0.00000	102.04279			0.00	0	
Total AECI02 SPOT									0.00	0	
Total For AECI02									0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.86890			0.00	0	
Total AECI03 SPOT									0.00	0	
Total For AECI03									0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.87792			0.00	0	
Total AECI04 SPOT									0.00	0	
Total For AECI04									0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.95797			0.00	0	
Total AGL01 SPOT									0.00	0	
Total For AGL01									0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	99.42818			0.00	0	
Total AGL02 SPOT									0.00	0	
Total For AGL02									0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	99.32866			0.00	0	
Total AGL03 SPOT									0.00	0	
Total For AGL03									0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.92353			0.00	443,600,000	110,900,00
Total AGT01 SPOT									0.00	443,600,000	110,900,00
Total For AGT01									0.00	443,600,000	110,900,00
AGT02 On 28/11/2024 Spot Bond					0.00000	102.85555			0.00	0	1,500,000,00
Total AGT02 SPOT									0.00	0	1,500,000,00
Total For AGT02									0.00	0	1,500,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	100.21127			0.00	0	400,000,00
Total AGT03 SPOT									0.00	0	400,000,00
Total For AGT03									0.00	0	400,000,00
AGT04 On 27/10/2025 Spot Bond					0.00000	101.18142			0.00	0	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGT04 SPOT										0.00	0	500,000,00
Total For AGT04										0.00	0	500,000,00
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.14800				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.14800				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.17236				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.14397				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.14262				0.00	80,000,000	40,000,00
Total AHF3A6 SPOT										0.00	80,000,000	40,000,00
Total For AHF3A6										0.00	80,000,000	40,000,00
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.15753				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.17242				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.22106				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.23588				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	101.08630				0.00	0	50,000,00
Total AHF5A1 SPOT										0.00	0	50,000,00
Total For AHF5A1										0.00	0	50,000,00
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.90320				0.00	60,000,000	300,000,00
Total AHF5A2 SPOT										0.00	60,000,000	300,000,00
Total For AHF5A2										0.00	60,000,000	300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5A On 21/08/2023 Spot Bond			5.85500	113.71458	5.85500	113.69675				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.95729				0.00	0	100,000,00
Total AHF5B1 SPOT										0.00	0	100,000,00
Total For AHF5B1										0.00	0	100,000,00
AHF5C On 21/08/2023 Spot Bond					0.00000	101.02938				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.98752				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.15742				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.38468				0.00	0	900,000,00
Total AHF6A2 SPOT										0.00	0	900,000,00
Total For AHF6A2										0.00	0	900,000,00
AHF6B On 21/08/2024 Spot Bond					0.00000	100.95722				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.02930				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.53337				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.88513				0.00	0	1,190,000,00
Total AHF7A1 SPOT										0.00	0	1,190,000,00
Total For AHF7A1										0.00	0	1,190,000,00
AHF7B On 21/08/2025 Spot Bond					0.00000	100.99328				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.06535				0.00	0	
Total AHF7C1 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 AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.67725				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.73500	113.06240	6.73500	113.04183				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			5.85500	111.68569	5.85500	111.66789				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.26000	94.49068	11.26000	94.46210				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.66500	164.16813	6.66500	164.12498				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.18880				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.45560				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.72705				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	99.89602				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.24751				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.89474				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	101.11812				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	100.52190				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.73037				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.24000	223.78015	5.24000	223.72983				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.25500	201.72364	5.25500	201.67825				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN11 On 07/03/2021 Spot Bond					0.00000	100.78962				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										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			2.19500	168.01049	2.19500	167.98664				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	98.02240				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14 On 04/05/2021 Spot Bond					0.00000	99.88809				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN14 On 04/05/2021 Spot Bond					0.00000	99.89411				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14 On 31/01/2022 Spot Bond			2.24000	167.93582	2.24000	167.91178				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/05/2021 Spot Bond					0.00000	54.78908				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15 On 02/06/2021 Spot Bond					0.00000	100.90715				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15 On 31/03/2028 Spot Bond			5.28500	176.13448	5.28500	176.09467				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN15 On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15 On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15 On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16 On 08/08/2021 Spot Bond					0.00000	101.21203				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16 On 19/08/2021 Spot Bond					0.00000	101.01599				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16 On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16 On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	100.82775				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.71087				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.47705				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.22500	100.64302	5.22500	100.62061				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.55393				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.56241				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.61246				0.00	0	7,200,00
Total ASN204 SPOT										0.00	0	7,200,00
Total For ASN204										0.00	0	7,200,00
ASN20: On 24/08/2021 Spot Bond					0.00000	101.19805				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	101.36604				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.88485				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond					0.00000	100.80431				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.70881				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.55264				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.05034				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	101.02369				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.95368				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.72474				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.48894				0.00	400,000,000	100,000,000
Total ASN291 SPOT										0.00	400,000,000	100,000,000
Total For ASN291										0.00	400,000,000	100,000,000
ASN30 On 20/12/2023 Spot Bond					0.00000	100.60039				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.77061				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN31: On 31/03/2029 Spot Bond			4.76500	4.76500	4.76500	97.98341				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.33500	5.33500	5.33500	90.30161				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.56814				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.64991				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	101.18762				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.57248				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.33500	99.20588	5.33500	99.18350				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.61068				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	101.00225				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	101.00225				0.00	0	260,000,00
Total ASN344 SPOT										0.00	0	260,000,00
Total For ASN344										0.00	0	260,000,00
ASN34: On 20/06/2024 Spot Bond					0.00000	100.55388				0.00	30,800,000	
Total ASN346 SPOT										0.00	30,800,000	
Total For ASN346										0.00	30,800,000	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.58513				0.00	0	
Total ASN351 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 ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.58487				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.58487				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.88472				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.70354				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.57348				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.59516				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	99.98566				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	100.67284				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	100.67284				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.69432				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.57864				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	100.90678				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.63199				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN400 On 20/12/2024 Spot Bond					0.00000	100.57451				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN410 On 20/12/2024 Spot Bond					0.00000	100.67771				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2021 Spot Bond					0.00000	100.75491				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN420 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	104.95611				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN444 On 17/06/2021 Spot Bond					0.00000	100.58877				0.00	0	430,000,00
Total ASN444 SPOT										0.00	0	430,000,00
Total For ASN444										0.00	0	430,000,00
ASN444 On 17/06/2021 Spot Bond					0.00000	100.58877				0.00	0	430,000,00
Total ASN445 SPOT										0.00	0	430,000,00
Total For ASN445										0.00	0	430,000,00
ASN445 On 22/06/2023 Spot Bond					0.00000	100.52452				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.54152				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	100.72933				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN45 On 20/03/2023 Spot Bond					0.00000	101.19413				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45 On 21/12/2026 Spot Bond					0.00000	103.48877				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.14289				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.14424				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46 On 28/02/2023 Spot Bond					0.00000	105.20148				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46 On 31/03/2024 Spot Bond					0.00000	105.43173				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46 On 31/01/2022 Spot Bond					0.00000	104.71037				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47 On 31/08/2024 Spot Bond					0.00000	105.46744				0.00	2,000,000,000	
Total ASN470 SPOT										0.00	2,000,000,000	
Total For ASN470										0.00	2,000,000,000	
ASN47 On 31/07/2023 Spot Bond					0.00000	99.98755				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	99.98516				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 31/03/2024 Spot Bond					0.00000	104.99615				0.00	5,010,000,000	
Total ASN473 SPOT										0.00	5,010,000,000	
Total For ASN473										0.00	5,010,000,000	
ASN47 On 28/02/2023 Spot Bond					0.00000	104.76552				0.00	0	
Total ASN474 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 ASN474										0.00	0	
ASN47 On 11/08/2021 Spot Bond					0.00000	100.99884				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	100.59294				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	100.70871				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48 On 25/05/2021 Spot Bond					0.00000	100.32099				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48 On 25/08/2025 Spot Bond					0.00000	99.89800				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48 On 28/02/2025 Spot Bond					0.00000	104.54323				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	100.59088				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49 On 02/09/2021 Spot Bond					0.00000	100.70663				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49 On 07/09/2021 Spot Bond					0.00000	100.69343				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49 On 30/09/2021 Spot Bond					0.00000	100.36950				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49 On 08/09/2021 Spot Bond					0.00000	100.60768				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49 On 10/03/2021 Spot Bond					0.00000	100.58156				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN495 On 15/09/2025 Spot Bond					0.00000	100.59778				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.59778				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN498 On 16/03/2021 Spot Bond					0.00000	100.49872				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN500 On 18/03/2021 Spot Bond					0.00000	100.49188				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN501 On 31/03/2021 Spot Bond					0.00000	100.34573				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN505 On 28/09/2025 Spot Bond					0.00000	100.57542				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			9.00000	100.94768	9.00000	100.93699				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			8.18000	100.86268	8.18000	100.85162				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			8.36000	100.88136	8.36000	100.87036				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.36000	100.88136	8.36000	100.87036				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 30/03/2021 Spot Bond					0.00000	100.36204				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN517 On 08/04/2021 Spot Bond					0.00000	100.25210				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN518 On 14/04/2021 Spot Bond					0.00000	100.17083				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN522 On 31/07/2022 Spot Bond			9.10000	99.91364	9.10000	102.49315				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.05000	99.88802	11.05000	102.81548		30,498,000,000,000.00		2,760,000,000		
Total ASN525 SPOT								10,498,000,000,000.00		2,760,000,000		
Total For ASN525								10,498,000,000,000.00		2,760,000,000		
ASN530 On 31/07/2024 Spot Bond			11.00000	99.87700	11.00000	102.53151		13,200,000,000,000.00		1,200,000,000		
Total ASN530 SPOT								13,200,000,000,000.00		1,200,000,000		
Total For ASN530								13,200,000,000,000.00		1,200,000,000		
ASN531 On 13/05/2021 Spot Bond					0.00000	100.83322				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	99.86365	10.50000	102.07123		27,825,000,000,000.00		2,650,000,000		
Total ASN532 SPOT								27,825,000,000,000.00		2,650,000,000		
Total For ASN532								27,825,000,000,000.00		2,650,000,000		
ASN533 On 18/02/2021 Spot Bond			4.58000	4.58000	4.58000	100.89090				0.00	0	
Total ASN533 SPOT										0.00	0	
Total For ASN533										0.00	0	
ASN534 On 22/02/2021 Spot Bond			4.20000	4.20000	4.20000	100.79397				0.00	0	
Total ASN534 SPOT										0.00	0	
Total For ASN534										0.00	0	
ASN538 On 31/01/2024 Spot Bond			10.50000	99.84507	10.50000	101.81233				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN540 On 02/04/2026 Spot Bond					0.00000	100.41553				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN541 On 31/01/2030 Spot Bond					0.00000	99.94281				0.00	0	800,000,000
Total ASN541 SPOT										0.00	0	800,000,000

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 ASN541										0.00	0	800,000,00
ASN54: On 28/11/2022 Spot Bond					0.00000	101.13738				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 02/03/2021 Spot Bond			4.36700	4.36700	4.36700	100.68197				0.00	0	
Total ASN544 SPOT										0.00	0	
Total For ASN544										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	99.80531	10.60000	99.91584				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	100.59863				0.00	0	
Total ASN546 SPOT										0.00	0	
Total For ASN546										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	99.42988	10.47000	100.25816				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.25500	107.69711	5.25500	107.68167				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.23344	9.30000	103.20752				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.12283				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.25088				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.92109				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.85379				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.40229				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			5.66500	103.01435	5.66500	102.99854				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.26976				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.93370				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.63130				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.62382				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.05500	8.05500	8.05500	107.01390				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.57462				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.57462				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.12500	10.12500	10.12500	112.09821				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.48546				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.56433				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.30335				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.30346				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.27600				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.65026				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.65026				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.25214				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.66921				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.64978				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.66866				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.63063				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.66851				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	100.74487				0.00	0	
Total BAYB12 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYB12										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.76292				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.76292				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.76292				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	100.78204				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	100.76354				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	100.76354				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	100.80137				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	101.07858				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BD030 On 18/04/2028 Spot Bond			7.07000	7.07000	7.07000	108.11622				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	99.88087				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.27645				0.00	0	500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX31 SPOT										0.00	0	500,000,00
Total For BDX31										0.00	0	500,000,00
BDX32 On 01/04/2022 Spot Bond					0.00000	100.34755				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.80231				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.85500	112.16438	6.85500	112.14351				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.08886				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	100.46892				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.75500	104.36087	6.75500	104.34189				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	102.94156				0.00	0	420,000,00
Total BGL12 SPOT										0.00	0	420,000,00
Total For BGL12										0.00	0	420,000,00
BGL13 On 20/08/2021 Spot Bond			5.85500	108.35434	5.85500	108.33735				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.77976				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	103.57107				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.25044				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL17 On 14/08/2024 Spot Bond					0.00000	101.52133				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.36891				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	100.59059				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.49789				0.00	24,000,000	12,000,00
Total BGT01 SPOT										0.00	24,000,000	12,000,00
Total For BGT01										0.00	24,000,000	12,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	100.78155				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	101.00777				0.00	0	370,000,00
Total BID09 SPOT										0.00	0	370,000,00
Total For BID09										0.00	0	370,000,00
BID10 On 15/11/2023 Spot Bond					0.00000	101.22521				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.59500	112.19651	5.59500	112.17941				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.63760				0.00	0	130,000,00
Total BID12 SPOT										0.00	0	130,000,00
Total For BID12										0.00	0	130,000,00
BID13 On 14/06/2024 Spot Bond					0.00000	100.89303				0.00	600,000,000	600,000,00
Total BID13 SPOT										0.00	600,000,000	600,000,00
Total For BID13										0.00	600,000,000	600,000,00
BID14 On 28/10/2022 Spot Bond					0.00000	99.36948				0.00	698,000,000	649,000,00
Total BID14 SPOT										0.00	698,000,000	649,000,00
Total For BID14										0.00	698,000,000	649,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	99.99999				0.00	0	
Total BID15 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.98322				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.28520				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.23690				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	95.16700				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	63.87300				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.50941				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.05468				0.00	0	320,000,00
Total BPPF11 SPOT										0.00	0	320,000,00
Total For BPPF11										0.00	0	320,000,00
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.37527				0.00	0	370,000,00
Total BPPF13 SPOT										0.00	0	370,000,00
Total For BPPF13										0.00	0	370,000,00
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.88203				0.00	0	10,000,000,00
Total BPPF19 SPOT										0.00	0	10,000,000,00
Total For BPPF19										0.00	0	10,000,000,00
BPPF2 On 19/11/2024 Spot Bond					0.00000	101.07211				0.00	0	360,000,00
Total BPPF20 SPOT										0.00	0	360,000,00
Total For BPPF20										0.00	0	360,000,00
BPPF2 On 26/02/2023 Spot Bond					0.00000	99.48117				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	100.15646				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 03/08/2021 Spot Bond					0.00000	99.92222				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2 On 03/08/2022 Spot Bond					0.00000	99.91575				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2 On 12/10/2021 Spot Bond					0.00000	100.21895				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.23544				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2 On 03/11/2021 Spot Bond					0.00000	99.92592				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2 On 03/11/2022 Spot Bond					0.00000	99.92219				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	99.91894				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.53928				0.00	0	1,187,600,00
Total BWZ21B SPOT										0.00	0	1,187,600,00
Total For BWZ21B										0.00	0	1,187,600,00
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.21544				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
CBL26 On 06/05/2021 Spot Bond			4.45500	104.31992	4.45500	104.30734			1,600,236,000,000.00	359,200,000	89,800,00
Total CBL26 SPOT									1,600,236,000,000.00	359,200,000	89,800,00
Total For CBL26									1,600,236,000,000.00	359,200,000	89,800,00
CBL28 On 21/05/2021 Spot Bond					0.00000	101.05000			0.00	0	
Total CBL28 SPOT									0.00	0	
Total For CBL28									0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.74019			0.00	0	
Total CBL29 SPOT									0.00	0	
Total For CBL29									0.00	0	
CCT01 On 23/06/2023 Spot Bond			6.56500	114.38898	6.56500	114.36868			0.00	0	
Total CCT01 SPOT									0.00	0	
Total For CCT01									0.00	0	
CCT02 On 12/06/2024 Spot Bond			6.91500	115.42208	6.91500	115.40053			0.00	0	30,000,00
Total CCT02 SPOT									0.00	0	30,000,00
Total For CCT02									0.00	0	30,000,00
CCT03 On 15/03/2025 Spot Bond			7.44500	117.16117	7.44500	117.13751			0.00	0	
Total CCT03 SPOT									0.00	0	
Total For CCT03									0.00	0	
CCT04 On 17/07/2027 Spot Bond			8.86500	106.65043	8.86500	103.98672			0.00	0	
Total CCT04 SPOT									0.00	0	
Total For CCT04									0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	101.69823			0.00	0	
Total CGR29 SPOT									0.00	0	
Total For CGR29									0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	101.51905			0.00	0	
Total CGR38 SPOT									0.00	0	
Total For CGR38									0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	99.87229			0.00	0	
Total CGR42 SPOT									0.00	0	
Total For CGR42									0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.59270			0.00	0	
Total CGR43 SPOT									0.00	0	
Total For CGR43									0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	99.92564			0.00	0	
Total CGR45 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 CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.19833				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.28651				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.03518				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.03914				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	100.75711				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	160.87288	3.14000	160.76575				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.16500	2.16500	2.16500	161.11286				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	114.27351	4.77000	112.91800				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	103.61200				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.17262				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.62500	114.75924	6.62500	114.73858				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN362 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN364 On 20/03/2024 Spot Bond			8.70700	116.18627	8.70700	127.37100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	99.77977				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 26/07/2022 Spot Bond					0.00000	100.03151				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	106.78663				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2021 Spot Bond			5.45000	104.16235	5.45000	104.14691				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN376 On 20/03/2024 Spot Bond			10.98000	102.67350	10.98000	102.64318				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond				100.00000	0.00000	120.78200				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/03/2021 Spot Bond					0.00000	100.42378				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN382 On 20/09/2024 Spot Bond			6.50000	122.01571	6.50000	123.08400				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	106.92700				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/03/2021 Spot Bond					0.00000	100.59512				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN387 On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.60038				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.10023				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	101.09026				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN421 On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN439 On 03/02/2021 Spot Bond					0.00000	99.91243				0.00	0	600,000,00
Total CLN439 SPOT										0.00	0	600,000,00
Total For CLN439										0.00	0	600,000,00
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			5.35000	103.92079	5.35000	103.90581				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN452 On 31/01/2022 Spot Bond			2.16500	168.06029	2.16500	168.03655				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.43000	132.39559	5.43000	132.36537				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.87000	130.22817	5.87000	130.19693				0.00	0	35,000,00
Total CLN454 SPOT										0.00	0	35,000,00
Total For CLN454										0.00	0	35,000,00
CLN456 On 20/12/2021 Spot Bond					0.00000	103.40400				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	101.09350				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.22500				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.37184				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.05500	108.07133	6.05500	108.05352				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	101.20517				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.67033				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	101.01067				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.22212				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 23/06/2021 Spot Bond					0.00000	98.54600				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	56.92638	100.00000	56.79900				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	101.31285				0.00	0	

Contract 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	101.39825				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond					0.00000	101.46636				0.00	0	240,000,00
Total CLN484 SPOT										0.00	0	240,000,00
Total For CLN484										0.00	0	240,000,00
CLN484 On 02/12/2021 Spot Bond			5.55000	104.85571	5.55000	104.83994				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 23/06/2021 Spot Bond			10.16000	102.62483	10.16000	103.79300				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			5.85500	104.68333	5.85500	104.66664				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.00664				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.70262				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.95726				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.25500	116.18829	6.25500	116.16852				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	103.22821				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 20/05/2021 Spot Bond					0.00000	101.02004				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	100.28446				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.30048				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	99.62046				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 24/10/2022 Spot Bond					0.00000	100.84165				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50 On 20/12/2022 Spot Bond					0.00000	100.97849				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51 On 11/10/2022 Spot Bond					0.00000	100.89764				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	95.84726				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51 On 15/09/2022 Spot Bond			9.96000	103.71918	9.96000	103.69134				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51 On 30/10/2022 Spot Bond			10.01000	102.47194	10.01000	102.44445				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51 On 25/11/2022 Spot Bond					0.00000	101.02338				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN51 On 30/06/2022 Spot Bond			9.60000	100.77580	9.60000	102.08219				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN52 On 12/03/2023 Spot Bond					0.00000	100.69649				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	100.89909				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52: On 13/05/2021 Spot Bond					0.00000	101.10419				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN52: On 09/09/2022 Spot Bond			9.20000	103.59128	9.20000	103.56554				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52: On 24/04/2021 Spot Bond					0.00000	100.00723				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52: On 26/04/2023 Spot Bond					0.00000	100.55234				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52: On 21/02/2024 Spot Bond					0.00000	102.57153				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52: On 25/11/2022 Spot Bond					0.00000	102.06556				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN52: On 29/11/2021 Spot Bond					0.00000	101.46917				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN53: On 12/03/2021 Spot Bond					0.00000	100.65121				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN53: On 12/03/2023 Spot Bond					0.00000	100.69649				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53: On 20/06/2023 Spot Bond					0.00000	100.65206				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53: On 18/07/2025 Spot Bond					0.00000	100.16562				0.00	0	

Contract 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			8.29500	107.85476	8.29500	107.83054				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	98.75926				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.01598				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.18862				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	132.99400				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.90092				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	100.18457				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			7.76500	114.40432	7.76500	114.38064				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			7.81500	111.25642	7.81500	111.23286				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			7.90500	111.00563	7.90500	110.98186				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	312.30990				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 15/11/2023 Spot Bond					0.00000	101.13208				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.10978				0.00	0	710,000,00
Total CLN556 SPOT										0.00	0	710,000,00
Total For CLN556										0.00	0	710,000,00
CLN557 On 24/11/2024 Spot Bond					0.00000	100.96729				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	710,000,00
CLN558 On 17/01/2024 Spot Bond					0.00000	100.20888				0.00	0	4,000,000,00
Total CLN558 SPOT										0.00	0	4,000,000,00
Total For CLN558										0.00	0	4,000,000,00
CLN559 On 20/12/2023 Spot Bond			100.00000		0.00000	122.57300				0.00	0	
Total CLN559 SPOT										0.00	0	4,000,000,00
Total For CLN559										0.00	0	4,000,000,00
CLN560 On 11/02/2026 Spot Bond					0.00000	101.17806				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	102.02054	10.19000	102.01882				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			7.76500	111.58656	7.76500	111.56307				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.18798				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.87608				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.60335				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.85689				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	101.10341				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	101.25380				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	101.45032				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			7.99500	109.89170	7.99500	109.86790				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	101.17294				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	101.64944				0.00	1,200,000,000	600,000,000
Total CLN573 SPOT										0.00	1,200,000,000	600,000,000
Total For CLN573										0.00	1,200,000,000	600,000,000
CLN573 On 11/02/2024 Spot Bond					0.00000	101.10980				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.69073				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.71386				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.15868				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.40117				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.15066				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.84460				0.00	0	27,500,000.00
Total CLN582 SPOT										0.00	0	27,500,000.00
Total For CLN582										0.00	0	27,500,000.00
CLN582 On 16/09/2025 Spot Bond					0.00000	100.78278				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.14397				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.82040				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.35518				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.76573				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.63466				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.64015				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	100.76796				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN59 On 05/12/2026 Spot Bond					0.00000	102.60048				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			3.85000	137.07066	3.85000	110.68380				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.94956				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59 On 27/06/2022 Spot Bond					0.00000	100.46688				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.94956				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.62120				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59 On 02/04/2026 Spot Bond					0.00000	100.37841				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59 On 10/12/2024 Spot Bond					0.00000	100.69633				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.64015				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.64015				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	98.23500				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	104.17848				0.00	0	
Total CLN603 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 CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.11071				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	101.04674				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	100.27632				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.16428				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.94815				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	102.30347	9.32000	102.27787				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.01393				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	100.27443				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.78962				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.91216				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.84452				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.49792				0.00	0	300,000,00
Total CLN615 SPOT										0.00	0	300,000,00
Total For CLN615										0.00	0	300,000,00
CLN615 On 20/12/2029 Spot Bond					0.00000	99.50700				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.36791				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.68813				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.82038				0.00	0	400,000,00
Total CLN619 SPOT										0.00	0	400,000,00
Total For CLN619										0.00	0	400,000,00
CLN619 On 28/10/2024 Spot Bond					0.00000	99.99998				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.00003				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	100.00004				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	90.30500				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.01680				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			5.91500	105.80759	5.91500	105.79055				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN626 On 19/08/2025 Spot Bond					0.00000	101.18029				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	88.79652				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.04000	60.98889	12.04000	81.53037				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2021 Spot Bond					0.00000	100.91055				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			8.46500	108.04496	8.46500	108.02062				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.17456				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/05/2021 Spot Bond					0.00000	100.88610				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.34549				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	101.14390				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	102.82345				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.90310				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.16883				0.00	0	
Total CLN637 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 CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	101.10175				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	101.01515				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN639 On 19/08/2025 Spot Bond					0.00000	101.28346				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.14481				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.90851				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.62787				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	99.98535				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.62898				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.16883				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.86855				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.16883				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.92023				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.16883				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 18/02/2021 Spot Bond					0.00000	100.83725				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN653 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	102.17200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.72933				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.32826				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.37929				0.00	0	460,000,00
Total CLN658 SPOT										0.00	0	460,000,00
Total For CLN658										0.00	0	460,000,00
CLN658 On 20/06/2023 Spot Bond					0.00000	100.62315				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN659 On 20/12/2023 Spot Bond					0.00000	100.64685				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN660 On 20/06/2023 Spot Bond					0.00000	99.01300				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	96.67900				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN663 On 20/12/2024 Spot Bond					0.00000	101.60300				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	125.26300				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.32617				0.00	0	350,000,00
Total CLN665 SPOT										0.00	0	350,000,00
Total For CLN665										0.00	0	350,000,00
CLN666 On 02/04/2026 Spot Bond					0.00000	100.45326				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.42096				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	105.07068				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.64160				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.96841				0.00	0	200,000,00
Total CLN670 SPOT										0.00	0	200,000,00
Total For CLN670										0.00	0	200,000,00
CLN671 On 19/08/2025 Spot Bond					0.00000	101.30256				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	100.74473				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.45497	137.34847	4.45497	111.59685				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.45497	137.34847	4.45497	111.59757				0.00	0	
Total CLN674 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 CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	101.13164				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	101.33121				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.40759				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	101.48094				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.60031				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.27149				0.00	0	280,000,00
Total CLN680 SPOT										0.00	0	280,000,00
Total For CLN680										0.00	0	280,000,00
CLN680 On 19/08/2025 Spot Bond					0.00000	101.35603				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.72586				0.00	0	170,000,00
Total CLN682 SPOT										0.00	0	170,000,00
Total For CLN682										0.00	0	170,000,00
CLN682 On 21/06/2023 Spot Bond					0.00000	100.57352				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.59004				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.13920				0.00	0	500,000,00
Total CLN685 SPOT										0.00	0	500,000,00
Total For CLN685										0.00	0	500,000,00
CLN685 On 21/06/2023 Spot Bond					0.00000	100.68396				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.70345				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.70323				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.61579				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2021 Spot Bond					0.00000	100.45161				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.61586				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.43729				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN694 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	90.93407				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN695 On 07/07/2021 Spot Bond					0.00000	100.38879				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN696 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	90.59850				0.00	0	200,000,00
Total CLN696 SPOT										0.00	0	200,000,00
Total For CLN696										0.00	0	200,000,00
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.40467				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	85.82742				0.00	0	1,080,000,00
Total CLN698 SPOT										0.00	0	1,080,000,00
Total For CLN698										0.00	0	1,080,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN699 On 21/12/2026 Spot Bond					0.00000	103.56305				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.78342				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.98621				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	86.03729				0.00	0	1,100,000,00
Total CLN702 SPOT										0.00	0	1,100,000,00
Total For CLN702										0.00	0	1,100,000,00
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	82.00705				0.00	0	1,100,000,00
Total CLN703 SPOT										0.00	0	1,100,000,00
Total For CLN703										0.00	0	1,100,000,00
CLN704 On 12/02/2025 Spot Bond					0.00000	101.68507				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	87.99215				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	89.37616				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.44578				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.70813				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.60119				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	80.06888				0.00	0	1,000,000,00
Total CLN710 SPOT										0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN710										0.00	0	1,000,000,00
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	80.31885				0.00	0	700,000,00
Total CLN711 SPOT										0.00	0	700,000,00
Total For CLN711										0.00	0	700,000,00
CLN712 On 11/03/2021 Spot Bond					0.00000	101.62382				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	100.95186				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.60532				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.60532				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.60532				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	79.08081				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 20/06/2021 Spot Bond					0.00000	100.31726				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.63626				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	78.05127				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	78.38210				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.75184				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	79.11140				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.55476				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.55476				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.55476				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.56508				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.56508				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.56508				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	81.68296				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	82.75382				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	83.41319				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.07000	108.13686	7.07000	108.11622				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.07879				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.30500	112.22431	7.30500	112.20219				0.00	0	13,040,000.00
Total COJ05 SPOT										0.00	0	13,040,000.00
Total For COJ05										0.00	0	13,040,000.00
COJ07 On 23/03/2021 Spot Bond			5.03000	104.62583	5.03000	104.61152				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			8.91500	111.87027	8.91500	111.84346				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.03500	113.84823	6.03500	113.82963				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			6.69000	107.76176	6.69000	107.74228				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.32500	107.78449	9.32500	107.75751				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			9.41500	101.64140	9.41500	101.61571				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			9.05500	9.05500	9.05500	108.26604				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.88395				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.61580				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.63284				0.00	0	
Total DENG87 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 DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.40586				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.82308				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	99.98615				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	99.98254				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.76681				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.58885				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.50717				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.76120				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01; On 20/12/2021 Spot Bond					0.00000	101.42207				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.88693				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.99713				0.00	258,000,000	85,000,000
Total DSY02 SPOT										0.00	258,000,000	85,000,000
Total For DSY02										0.00	258,000,000	85,000,000
DSY03 On 21/11/2024 Spot Bond			8.16500	8.16500	8.16500	109.33082				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.43522			0.00	2,000,000,000	500,000,000
Total DSY04 SPOT									0.00	2,000,000,000	500,000,000
Total For DSY04									0.00	2,000,000,000	500,000,000
DSY05 On 21/08/2023 Spot Bond					0.00000	100.96630			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.80500	102.23858	5.80500	102.22268			0.00	0	
Total DV2021 SPOT									0.00	0	
Total For DV2021									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.17000	111.56825	6.17000	111.54983		61,658,044,000.00		9,993,200	848,122,400
Total DV23 SPOT								61,658,044,000.00		9,993,200	848,122,400
Total For DV23								61,658,044,000.00		9,993,200	848,122,400
DV23/R On 27/02/2023 Spot Bond			100.00000	30.74865	100.00000	30.68096		0.00		0	
DV23/R On 27/02/2023 Spot Bond			100.00000	30.74865	100.00000	30.68096		0.00		0	
Total DV23/R2023 SPOT								0.00		0	
Total For DV23/R2023								0.00		0	
DV24 On 18/02/2024 Spot Bond			5.72500	115.27951	5.72500	115.26183		1,087,750,000,000.00		190,000,000	190,000,000
Total DV24 SPOT								1,087,750,000,000.00		190,000,000	190,000,000
Total For DV24								1,087,750,000,000.00		190,000,000	190,000,000
DV24/R On 18/02/2024 Spot Bond			9.69000	104.30719	9.69000	104.28038		0.00		0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.30719	9.69000	104.28038		0.00		0	
Total DV24/R2023 SPOT								0.00		0	
Total For DV24/R2023								0.00		0	
DV29 On 18/02/2029 Spot Bond			11.25000	98.49883	11.25000	98.46954		0.00		0	
Total DV29 SPOT								0.00		0	
Total For DV29								0.00		0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.48896	10.10000	104.46098		0.00		0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.48896	10.10000	104.46098		0.00		0	
Total DV29/R213 SPOT								0.00		0	
Total For DV29/R213								0.00		0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.84779		0.00		0	
Total DVF21 SPOT								0.00		0	
Total For DVF21								0.00		0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.13950		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	99.69576				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22i On 24/10/2022 Spot Bond					0.00000	100.24366				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.16238				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.84560				0.00	0	1,050,000,00
Total DVF25 SPOT										0.00	0	1,050,000,00
Total For DVF25										0.00	0	1,050,000,00
DVF26 On 02/04/2026 Spot Bond					0.00000	96.00848				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.71382				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.72382				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2i On 31/05/2024 Spot Bond					0.00000	97.66728				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2i On 31/05/2026 Spot Bond					0.00000	101.28073				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	99.94988				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2i On 31/01/2025 Spot Bond					0.00000	94.74829				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB2 ¹ On 31/01/2027 Spot Bond					0.00000	99.94664				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 ¹ On 21/08/2023 Spot Bond					0.00000	101.03839				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 ¹ On 21/08/2025 Spot Bond					0.00000	101.09238				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.62500	104.29832	4.62500	104.28536				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.26000	108.50696	5.26000	108.49140				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.16500	114.35200	6.16500	114.33282				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.50000	102.03246	5.50000	102.00874				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.22500	89.41883	5.22500	89.39892				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037 ¹ On 31/01/2037 Spot Bond			2.25000	131.50427	2.25000	131.48541				0.00	0	
Total EL037¹/I2038 SPOT										0.00	0	
Total For EL037¹/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.53000	135.68724	4.54500	135.52840				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.56700	121.06534	4.56700	121.04022				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.61500	116.88575	4.61500	116.86160				0.00	0	
Total EL30 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 EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.16000	103.42047	5.16000	103.39745				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.19500	91.48238	5.19500	91.46208				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	131.50427	2.25000	131.48541				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	147.93623				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	145.57595				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	112.07483				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	111.11355				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	111.55807				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	109.87280				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	102.04367				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	103.52520				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	101.64043				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.23500	104.74406	5.23500	104.72913				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			8.48500	106.74142	8.48500	106.71691				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			10.85000	10.85000	10.85000	96.88802				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.20000	11.20000	11.20000	101.29408				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			8.56500	107.09348	8.56500	104.48822				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			8.56500	8.56500	8.56500	106.03519				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.45000	11.45000	11.45000	78.73033				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.27500	10.27500	10.27500	102.58586				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM09 On 18/06/2032 Spot Bond			11.45000	11.45000	11.45000	96.46601				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.95003				0.00	0	730,000,00
Total EPF014 SPOT										0.00	0	730,000,00
Total For EPF014										0.00	0	730,000,00
EPF015 On 04/06/2023 Spot Bond					0.00000	100.83591				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.71168				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.73293				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.67125				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.65358				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	99.85061				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.87588				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC46 On 12/03/2021 Spot Bond					0.00000	100.58622				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	101.08581				0.00	0	220,000,00
Total EPFC47 SPOT										0.00	0	220,000,00
Total For EPFC47										0.00	0	220,000,00
EQT002 On 03/06/2022 Spot Bond					0.00000	100.77651				0.00	0	
Total EQT002 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 EQT002										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	100.79935				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.14968				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	100.75632				0.00	0	80,000,00
Total EQT005 SPOT										0.00	0	80,000,00
Total For EQT005										0.00	0	80,000,00
EQT00: On 30/10/2023 Spot Bond					0.00000	99.94351				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B: On 17/05/2022 Spot Bond					0.00000	100.99522				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B: On 17/08/2022 Spot Bond					0.00000	100.94598				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C: On 17/05/2022 Spot Bond					0.00000	101.07393				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C: On 17/08/2022 Spot Bond					0.00000	100.95582				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	101.00501				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2: On 17/05/2022 Spot Bond					0.00000	100.93027				0.00	0	250,000,00
Total ERSA26 SPOT										0.00	0	250,000,00
Total For ERSA26										0.00	0	250,000,00
ERSA2: On 17/08/2022 Spot Bond					0.00000	100.90662				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2: On 17/08/2023 Spot Bond					0.00000	101.05420				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.56500	108.35142	5.56500	108.33498				118,497,771,000.00	21,293,400	42,414,100
Total ES23 SPOT										118,497,771,000.00	21,293,400	42,414,100
Total For ES23										118,497,771,000.00	21,293,400	42,414,100
ES23/R On 25/01/2023 Spot Bond			10.00000	100.10788	10.00000	100.08090				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			7.67500	103.28534	7.67500	103.26396				271,805,520,000.00	35,414,400	3,454,221,800
Total ES26 SPOT										271,805,520,000.00	35,414,400	3,454,221,800
Total For ES26										271,805,520,000.00	35,414,400	3,454,221,800
ES26/R On 02/04/2026 Spot Bond			7.85000	102.54922	7.85000	102.52752				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.34500	77.32228	11.39000	77.05683				23,565,430,118,000.00	2,077,164,400	9,557,395,300
Total ES33 SPOT										23,565,430,118,000.00	2,077,164,400	9,557,395,300
Total For ES33										23,565,430,118,000.00	2,077,164,400	9,557,395,300
ES33/R On 15/09/2033 Spot Bond			7.50000	102.80474	7.50000	102.78384				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.89000	76.15331	11.89000	76.12915				270,813,774,000.00	22,776,600	13,573,603,800
Total ES42 SPOT										270,813,774,000.00	22,776,600	13,573,603,800
Total For ES42										270,813,774,000.00	22,776,600	13,573,603,800
ES42/R On 25/04/2042 Spot Bond			8.50000	102.21971	8.50000	102.19633				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	100.12880				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.78476				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.68497				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.61067				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.04634				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.94450				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.99047				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.04030				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.98586				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.24728				0.00	70,000,000	35,000,000
Total FIFB19 SPOT										0.00	70,000,000	35,000,000
Total For FIFB19										0.00	70,000,000	35,000,000
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.97552				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.17435				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.58500	5.58500	5.58500	103.02938				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.38851				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRB17/JIBAR									0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	100.83912			0.00	400,000,000	560,000,00
Total FRB18 SPOT									0.00	400,000,000	560,000,00
Total For FRB18									0.00	400,000,000	560,000,00
FRB19 On 14/04/2021 Spot Bond			6.52500	104.76783	6.52500	104.74934			0.00	0	
Total FRB19 SPOT									0.00	0	
Total For FRB19									0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	100.73490			0.00	0	
Total FRB20 SPOT									0.00	0	
Total For FRB20									0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	103.16567			0.00	0	
Total FRB21 SPOT									0.00	0	
Total For FRB21									0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.49710			0.00	0	
Total FRB22 SPOT									0.00	0	
Total For FRB22									0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.50671			0.00	0	120,000,00
Total FRB23 SPOT									0.00	0	120,000,00
Total For FRB23									0.00	0	120,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	104.62528			0.00	286,000,000	3,519,500,00
Total FRB24 SPOT									0.00	286,000,000	3,519,500,00
Total For FRB24									0.00	286,000,000	3,519,500,00
FRB25 On 19/09/2024 Spot Bond					0.00000	103.01447			0.00	0	3,980,000,00
Total FRB25 SPOT									0.00	0	3,980,000,00
Total For FRB25									0.00	0	3,980,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.85175			0.00	0	465,000,00
Total FRB26 SPOT									0.00	0	465,000,00
Total For FRB26									0.00	0	465,000,00
FRB27 On 03/06/2026 Spot Bond			8.26500	109.75517	8.26500	109.73075			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	101.41444			0.00	0	
Total FRB28 SPOT									0.00	0	
Total For FRB28									0.00	0	
FRB122 On 31/01/2022 Spot Bond			1.22000	169.64044	1.22000	169.62082			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.06000	2.06000	2.06000	313.54838				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.67500	2.67500	2.67500	146.92879		2,675,000,000,000.00		1,000,000,000	500,000,000	
Total FRBI25 SPOT								2,675,000,000,000.00		1,000,000,000	500,000,000	
Total For FRBI25								2,675,000,000,000.00		1,000,000,000	500,000,000	
FRBI28 On 31/03/2028 Spot Bond			4.34500	186.90796	4.34500	186.87042		13,035,000,000,000.00		3,000,000,000	1,500,000,000	
Total FRBI28 SPOT								13,035,000,000,000.00		3,000,000,000	1,500,000,000	
Total For FRBI28								13,035,000,000,000.00		3,000,000,000	1,500,000,000	
FRBI29 On 31/03/2029 Spot Bond			4.71000	4.71000	4.71000	98.37779				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.87000	4.87000	4.87000	209.54285				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			6.03000	78.76234	6.03000	78.74298				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.47500	85.36380	5.47500	85.34400				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			5.54000	5.54000	5.54000	81.66833				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			5.59000	5.59000	5.59000	80.97761				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			4.03000	4.03000	4.03000	139.54712				0.00	0	453,900,000
Total FRC169 SPOT										0.00	0	453,900,000
Total For FRC169										0.00	0	453,900,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total FRC178 SPOT									0.00	0	
Total For FRC178									0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	92.10978			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			2.27500	167.87778	2.27500	167.85359		1,706,250,000,000.00	750,000,000	750,000,000	750,000,000
Total FRC221 SPOT								1,706,250,000,000.00	750,000,000	750,000,000	750,000,000
Total For FRC221								1,706,250,000,000.00	750,000,000	750,000,000	750,000,000
FRC23: On 31/01/2022 Spot Bond			3.13500	166.46122	3.13500	166.43341		0.00	0	0	
Total FRC233 SPOT								0.00	0	0	
Total For FRC233								0.00	0	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.39466		0.00	0	0	
Total FRC251 SPOT								0.00	0	0	
Total For FRC251								0.00	0	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.69595		0.00	0	0	
Total FRC252 SPOT								0.00	0	0	
Total For FRC252								0.00	0	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000		0.00	0	0	
Total FRC255 SPOT								0.00	0	0	
Total For FRC255								0.00	0	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.99442		0.00	0	0	
Total FRC256 SPOT								0.00	0	0	
Total For FRC256								0.00	0	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	101.38262		0.00	0	0	
Total FRC265 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 FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	103.51404				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	99.98512				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	99.94913				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 02/05/2028 Spot Bond			9.80000	102.35305	9.80000	102.32600				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27: On 04/03/2021 Spot Bond					0.00000	100.76107				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.91217				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.66749				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	110.59784				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.52981				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.64152				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	108.63550				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total FRC286 SPOT									0.00	0	
Total For FRC286									0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.58180			0.00	0	
Total FRC289 SPOT									0.00	0	
Total For FRC289									0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	102.02817			0.00	0	
Total FRC290 SPOT									0.00	0	
Total For FRC290									0.00	0	
FRC290 On 26/01/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total FRC291 SPOT									0.00	0	
Total For FRC291									0.00	0	
FRC291 On 18/04/2021 Spot Bond					0.00000	100.13919			0.00	0	130,000,00
Total FRC293 SPOT									0.00	0	130,000,00
Total For FRC293									0.00	0	130,000,00
FRC293 On 18/04/2021 Spot Bond					0.00000	100.13648			0.00	0	130,000,00
Total FRC294 SPOT									0.00	0	130,000,00
Total For FRC294									0.00	0	130,000,00
FRC294 On 14/05/2024 Spot Bond					0.00000	101.06037			0.00	0	
Total FRC296 SPOT									0.00	0	
Total For FRC296									0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	101.08032			0.00	0	
Total FRC297 SPOT									0.00	0	
Total For FRC297									0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	100.77054			0.00	0	
Total FRC299 SPOT									0.00	0	
Total For FRC299									0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	101.22732			0.00	0	
Total FRC300 SPOT									0.00	0	
Total For FRC300									0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	103.96308			0.00	0	
Total FRC302 SPOT									0.00	0	
Total For FRC302									0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.07838			0.00	0	
Total FRC303 SPOT									0.00	0	
Total For FRC303									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30! On 06/11/2023 Spot Bond					0.00000	101.43870				0.00	0	60,000,00
Total FRC305 SPOT										0.00	0	60,000,00
Total For FRC305										0.00	0	60,000,00
FRC30! On 27/02/2023 Spot Bond					0.00000	100.82778				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30! On 31/05/2024 Spot Bond					0.00000	101.85065				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30! On 20/06/2024 Spot Bond					0.00000	100.56938				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31! On 20/12/2024 Spot Bond					0.00000	100.65502				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31! On 23/02/2021 Spot Bond					0.00000	100.77000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC31! On 23/02/2021 Spot Bond					0.00000	100.60000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC31! On 20/06/2024 Spot Bond					0.00000	100.71901				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31! On 23/02/2021 Spot Bond					0.00000	111.69000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC31! On 13/10/2026 Spot Bond					0.00000	98.58583				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31! On 15/09/2033 Spot Bond					0.00000	100.73613				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31! On 31/07/2034 Spot Bond					0.00000	99.98490				0.00	0	
Total FRC317 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 FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	98.12723				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.71885				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC320 On 20/12/2024 Spot Bond					0.00000	100.73544				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.66209				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.35232				0.00	0	240,000,00
Total FRC325 SPOT										0.00	0	240,000,00
Total For FRC325										0.00	0	240,000,00
FRC325 On 20/12/2022 Spot Bond					0.00000	101.07184				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.40066				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.86295				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	101.11236				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.19137				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 02/02/2021 Spot Bond					0.00000	101.27032				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC331 On 02/02/2021 Spot Bond					0.00000	101.27032				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC332 On 05/03/2021 Spot Bond					0.00000	100.65221				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC334 On 31/05/2024 Spot Bond					0.00000	100.98195				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	106.38390				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	102.10116				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	100.76375				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	101.37901				0.00	0	220,000,0€
Total FRC339 SPOT										0.00	0	220,000,0€
Total For FRC339										0.00	0	220,000,0€
FRC339 On 20/02/2024 Spot Bond					0.00000	101.55628				0.00	0	810,000,0€
Total FRC340 SPOT										0.00	0	810,000,0€
Total For FRC340										0.00	0	810,000,0€
FRC340 On 20/12/2024 Spot Bond					0.00000	100.85077				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 17/08/2021 Spot Bond					0.00000	100.89088				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	100.59518				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.20543				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34 On 03/08/2021 Spot Bond					0.00000	101.16136				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	100.77225				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	100.80017				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	99.98281				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	99.98377				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2021 Spot Bond					0.00000	99.98551				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.96590				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.72266				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	99.98350				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2021 Spot Bond					0.00000	100.44433				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	99.98347				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	99.98375				0.00	0	
Total FRC356 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC356										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.91500	2.91500	2.91500	166.79499				0.00	0	290,000,00
Total FRC66 SPOT										0.00	0	290,000,00
Total For FRC66										0.00	0	290,000,00
FRC69 On 31/01/2022 Spot Bond			2.85500	2.85500	2.85500	166.89381				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.83500	2.83500	2.83500	166.92676				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.83000	95.09872	4.83000	95.07833				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.12500	101.97129	5.12500	101.94885				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.52657				0.00	0	150,000,00
Total FRJ022 SPOT										0.00	0	150,000,00
Total For FRJ022										0.00	0	150,000,00
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.95414				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.61617				0.00	0	1,060,000,00
Total FRJ22 SPOT										0.00	0	1,060,000,00
Total For FRJ22										0.00	0	1,060,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.04994				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.57602				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.28690				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.04408				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.13560				0.00	1,200,000,000	300,000,000
Total FRJ27 SPOT										0.00	1,200,000,000	300,000,000
Total For FRJ27										0.00	1,200,000,000	300,000,000
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.57652				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.66300	4.66300	4.66300	88.18742				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.04500	5.04500	5.04500	103.02662				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS102 On 23/01/2024 Spot Bond					0.00000	99.44269				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.00991				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS105 On 31/01/2038 Spot Bond			5.18500	101.17183	5.18500	101.14940				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.19000	203.02600	5.19000	202.98064				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.32500	99.33549	5.32500	99.31311				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS111 On 07/12/2033 Spot Bond			5.22000	5.22000	5.22000	202.37825				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS113 On 31/01/2025 Spot Bond			3.58000	141.97562	3.58000	141.95019				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS115 On 31/01/2038 Spot Bond			3.70500	123.29032	3.70500	123.26784				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.12500	101.97129	5.12500	101.94885				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.34000	200.03589	5.34000	199.99037				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.39000	199.05104	5.39000	199.00551				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.11000	180.23533	3.11000	144.51108				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.42000	198.46298	5.42000	198.41742				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.32500	99.33549	5.32500	99.31311				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			5.09500	178.25330	5.09500	178.21391				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.07500	90.15636	6.07500	90.13425				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.98500	179.49336	4.98500	179.45424				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			5.04500	178.81573	5.04500	178.77646				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.93000	188.78215	5.93000	188.73624				0.00	0	
Total FRS132 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 FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.02500	90.73537	6.02500	90.71324				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.32500	5.32500	5.32500	99.31311				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.30500	99.59537	5.30500	99.57296				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.85500	180.97170	4.85500	180.93289				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.70000	193.07504	5.70000	193.02930				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.98500	179.49336	4.98500	179.45424				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.98500	179.49336	4.98500	179.45424				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.27500	176.24527	5.27500	176.20548				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.88000	140.36916	3.88000	140.34290				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.97500	168.37621	1.97500	168.35330				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.33500	175.58173	5.33500	175.54182				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.37500	175.14096	5.37500	175.10096				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15 On 31/01/2025 Spot Bond			3.85000	140.52887	3.85000	140.50268				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.85000	181.02884	4.85000	180.99003				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15 On 31/03/2028 Spot Bond			5.38500	5.38500	5.38500	174.99093				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS16 On 06/06/2025 Spot Bond					0.00000	15.99630				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	6.05424				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.14909				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.16401				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.63460				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.51959				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS18 On 04/10/2021 Spot Bond					0.00000	147.43082				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	164.65591				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	159.78629				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	160.30334				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	133.11881				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	23.52836				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	101.05323				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	101.22567				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20 On 12/08/2025 Spot Bond					0.00000	101.12038				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	100.91085				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS20 On 15/03/2021 Spot Bond					0.00000	117.62806				0.00	0	
Total FRS205 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 FRS205										0.00	0	
FRS205 On 14/10/2025 Spot Bond					0.00000	100.22063				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.96526				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 03/09/2021 Spot Bond					0.00000	124.58956				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 04/03/2021 Spot Bond					0.00000	116.10149				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS214 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.51252				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	100.62696				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.59518				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	99.97505				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS229 On 14/08/2027 Spot Bond					0.00000	101.11203				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	104.26781				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS236 On 04/03/2021 Spot Bond					0.00000	103.58547				0.00	0	
Total FRS236 SPOT										0.00	0	
Total For FRS236										0.00	0	
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS238 On 13/10/2023 Spot Bond					0.00000	106.89279				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS239 On 23/10/2025 Spot Bond					0.00000	103.99771				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	98.26830				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS241 On 04/12/2022 Spot Bond					0.00000	101.04098				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS242 On 12/12/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS243 On 09/12/2023 Spot Bond					0.00000	101.23905				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS244 On 29/12/2025 Spot Bond					0.00000	99.25624				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS245 On 20/12/2021 Spot Bond					0.00000	100.25167				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS246 On 19/01/2024 Spot Bond					0.00000	100.22600				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS247 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 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 FRS247										0.00	0	
FRS247 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS250 On 26/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,500,000,00
Total FRS250 SPOT										0.00	0	2,500,000,00
Total For FRS250										0.00	0	2,500,000,00
FRS36 On 07/12/2023 Spot Bond			2.10000	2.10000	2.10000	313.21663				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.84000	315.42258	1.84000	315.38064				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.84000	1.84000	1.84000	315.38064				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.21500	169.64886	1.21500	169.62926				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.21500	169.64886	1.21500	169.62926				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.19403				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.02500	94.67690	5.02500	94.65609				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.71000	67.30441	4.71000	100.47627				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.00000	3.00000	3.00000	145.11810				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.28000	3.28000	3.28000	143.57871				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.90000	2.90000	2.90000	306.67169				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.77500	4.77500	4.77500	109.04459		3,820,000,000,000.00		800,000,000	1,092,000,000	
Total FRX23 SPOT								3,820,000,000,000.00		800,000,000	1,092,000,000	
Total For FRX23								3,820,000,000,000.00		800,000,000	1,092,000,000	
FRX24 On 10/12/2024 Spot Bond			5.51500	119.45280	5.51500	119.43495				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			5.86500	115.22743	5.86500	115.20902				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			6.62500	116.52257	6.62500	116.50171				0.00	0	1,664,600,000
Total FRX26 SPOT										0.00	0	1,664,600,000
Total For FRX26										0.00	0	1,664,600,000
FRX27 On 07/03/2027 Spot Bond			6.74500	121.04219	6.74500	121.02002				0.00	0	660,421,100
Total FRX27 SPOT										0.00	0	660,421,100
Total For FRX27										0.00	0	660,421,100
FRX28 On 26/07/2028 Spot Bond			7.07500	117.55630	7.07500	117.53372				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.22500	109.51707	8.22500	109.49307				0.00	0	810,000,000
Total FRX30 SPOT										0.00	0	810,000,000
Total For FRX30										0.00	0	810,000,000
FRX31 On 21/02/2031 Spot Bond			8.69000	109.50594	8.69000	109.48063				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			8.56000	117.38996	8.56000	117.36293				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.78500	78.53440	10.78500	78.51174				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.36847				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.66708				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.88424				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.78430				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.83709				0.00	0	240,000,00
Total FS7A2 SPOT										0.00	0	240,000,00
Total For FS7A2										0.00	0	240,000,00
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.86913				0.00	0	240,000,00
Total FS7A3 SPOT										0.00	0	240,000,00
Total For FS7A3										0.00	0	240,000,00
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.87855				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.08239				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.34776				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.79457				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.92720				0.00	0	490,000,00
Total GH5A21 SPOT										0.00	0	490,000,00
Total For GH5A21										0.00	0	490,000,00
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.74530				0.00	0	
Total GH5A31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.79970				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.17073				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.31000	105.40825	4.31000	105.38719				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.41436				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	101.09537				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.09112				0.00	0	330,000,00
Total GRT14 SPOT										0.00	0	330,000,00
Total For GRT14										0.00	0	330,000,00
GRT16 On 17/10/2021 Spot Bond					0.00000	100.27857				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.73500	113.83540	5.73500	113.81772				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.68088				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.23811				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.21500	107.44592	8.21500	107.42216				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.14394				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.25441				0.00	82,000,000	41,000,00
Total GRT23 SPOT										0.00	82,000,000	41,000,00
Total For GRT23										0.00	82,000,000	41,000,00
GRT24 On 09/03/2023 Spot Bond					0.00000	99.47448				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.04626				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.60262				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.03982				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.62831				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.65496				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	97.14561				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.78824				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	97.61913				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.16938				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT34 On 18/04/2029 Spot Bond					0.00000	97.53460				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.48881				0.00	0	250,000,00
Total GRT36 SPOT										0.00	0	250,000,00
Total For GRT36										0.00	0	250,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.40981				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.94639				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.49142				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.05719				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.92946				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.55821				0.00	0	360,000,00
Total GRT45 SPOT										0.00	0	360,000,00
Total For GRT45										0.00	0	360,000,00
GRT46 On 24/06/2021 Spot Bond					0.00000	100.52987				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.47812				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.42979				0.00	0	290,000,00
Total H10T2 SPOT										0.00	0	290,000,00
Total For H10T2										0.00	0	290,000,00
H10T3 On 28/10/2021 Spot Bond					0.00000	100.51048				0.00	0	
Total H10T3 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 H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.95260				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.38846				0.00	0	730,000,00
Total H12T1 SPOT										0.00	0	730,000,00
Total For H12T1										0.00	0	730,000,00
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.80229				0.00	0	390,000,00
Total HC5T4 SPOT										0.00	0	390,000,00
Total For HC5T4										0.00	0	390,000,00
HILB07 On 11/07/2021 Spot Bond					0.00000	99.79072				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	97.66369				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.72544				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.19723				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.93993				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.79139				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.74072				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.43796				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.41125				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.40368				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.44000	310.46060	2.44000	310.41424				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.79000	2.79000	2.79000	314.53394				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.77500	107.93754	9.77500	107.90955				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.16000	75.01348	5.16000	94.93612				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.45000	85.00843	11.45000	84.98270				0.00	0	4,350,000,0€
Total HWAY34 SPOT										0.00	0	4,350,000,0€
Total For HWAY34										0.00	0	4,350,000,0€
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.21092	100.00000	9.19064				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.51000	84.18900	11.51000	84.16339				0.00	0	5,020,000,0€
Total HWAY35 SPOT										0.00	0	5,020,000,0€
Total For HWAY35										0.00	0	5,020,000,0€
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.21003	100.00000	9.18975				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	100.35488				0.00	0	25,460,000,0€
Total HWF11 SPOT										0.00	0	25,460,000,0€
Total For HWF11										0.00	0	25,460,000,0€
HWF12 On 29/07/2022 Spot Bond					0.00000	100.15914				0.00	0	10,700,000,0€
Total HWF12 SPOT										0.00	0	10,700,000,0€
Total For HWF12										0.00	0	10,700,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
HWF13 On 28/11/2022 Spot Bond					0.00000	100.79632			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.39000	148.55991	2.43000	148.31097		372,426,769,000,000.00	155,827,100,000	364,358,000,000	
Total I2025 SPOT								'2,426,769,000,000.00	155,827,100,000	364,358,000,000	
Total For I2025								'2,426,769,000,000.00	155,827,100,000	364,358,000,000	
I2029 On 31/03/2029 Spot Bond			3.84000	104.88010	3.84000	104.86046		858,577,152,000,000.00	223,587,800,000	272,434,000,800	
Total I2029 SPOT								858,577,152,000,000.00	223,587,800,000	272,434,000,800	
Total For I2029								858,577,152,000,000.00	223,587,800,000	272,434,000,800	
I2033 On 28/02/2033 Spot Bond			4.33000	100.11589	4.33000	100.09577		790,537,366,200,000.00	182,572,140,000	182,362,037,300	
Total I2033 SPOT								790,537,366,200,000.00	182,572,140,000	182,362,037,300	
Total For I2033								790,537,366,200,000.00	182,572,140,000	182,362,037,300	
I2038 On 31/01/2038 Spot Bond			4.40000	112.25523	4.42500	111.85805		843,473,633,200,000.00	191,698,553,000	297,595,630,700	
Total I2038 SPOT								843,473,633,200,000.00	191,698,553,000	297,595,630,700	
Total For I2038								843,473,633,200,000.00	191,698,553,000	297,595,630,700	
I2046 On 31/03/2046 Spot Bond			4.51000	100.58752	4.51000	100.56689		435,249,555,520,000.00	318,237,152,000	276,953,698,500	
Total I2046 SPOT								435,249,555,520,000.00	318,237,152,000	276,953,698,500	
Total For I2046								435,249,555,520,000.00	318,237,152,000	276,953,698,500	
I2050 On 31/12/2050 Spot Bond			4.44500	102.73474	4.47500	102.14214		796,947,694,900,000.00	179,290,820,000	281,470,826,800	
Total I2050 SPOT								796,947,694,900,000.00	179,290,820,000	281,470,826,800	
Total For I2050								796,947,694,900,000.00	179,290,820,000	281,470,826,800	
IBL101 On 24/05/2022 Spot Bond			5.57000	5.57000	5.57000	106.01840		0.00	0		
Total IBL101 SPOT								0.00	0		
Total For IBL101								0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	102.01025		0.00	0		
Total IBL102 SPOT								0.00	0		
Total For IBL102								0.00	0		
IBL109 On 07/12/2023 Spot Bond			2.56000	309.47973	2.56000	309.43251		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	101.21731		0.00	0		
Total IBL110 SPOT								0.00	0		
Total For IBL110								0.00	0		
IBL113 On 21/05/2021 Spot Bond					0.00000	100.81306		0.00	0		
Total IBL113 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 IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.03082				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.85451				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.93992				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.44006				0.00	200,000,000	100,000,00
Total IBL123 SPOT										0.00	200,000,000	100,000,00
Total For IBL123										0.00	200,000,000	100,000,00
IBL124 On 14/02/2024 Spot Bond					0.00000	100.94055				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.24072				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.90061				0.00	0	270,000,00
Total IBL129 SPOT										0.00	0	270,000,00
Total For IBL129										0.00	0	270,000,00
IBL130 On 22/07/2022 Spot Bond					0.00000	100.22504				0.00	0	280,000,00
Total IBL130 SPOT										0.00	0	280,000,00
Total For IBL130										0.00	0	280,000,00
IBL132 On 12/08/2024 Spot Bond					0.00000	101.06774				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.51787				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.13853				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.91206				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.84903				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.75360				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.68359				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.86069				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.84558				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.84084				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.60037				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.57977				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.37836				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.72642				0.00	1,000,000,000	500,000,000
Total IBL148 SPOT										0.00	1,000,000,000	500,000,000
Total For IBL148										0.00	1,000,000,000	500,000,000
IBL149 On 25/08/2025 Spot Bond					0.00000	100.76137				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL150 On 26/08/2022 Spot Bond					0.00000	103.17987				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.83423				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.11165				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.08667				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.08945				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.32500	1.32500	1.32500	169.44369				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.21500	115.66526	6.21500	115.64604				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.18336				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.61500	168.97725	1.61500	168.95589				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.64500	111.09423	4.64500	111.08014				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	101.20026				0.00	0	970,000,00
Total IBL86 SPOT										0.00	0	970,000,00
Total For IBL86										0.00	0	970,000,00
IBL88 On 20/05/2021 Spot Bond			4.45500	103.75433	4.45500	103.74183				0.00	0	
Total IBL88 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 IBL88									0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	80.63740	100.00000	80.46834			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	100.97929			0.00	0	
Total IBL89 SPOT									0.00	0	
Total For IBL89									0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.30990			0.00	70,000,000	35,000,000
Total IBL95 SPOT									0.00	70,000,000	35,000,000
Total For IBL95									0.00	70,000,000	35,000,000
IBL98 On 03/10/2023 Spot Bond					0.00000	101.61351			0.00	0	
Total IBL98 SPOT									0.00	0	
Total For IBL98									0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.43500	108.64005	7.43500	108.61814		29,740,000,000,000.00	4,000,000,000	4,000,000,000	4,000,000,000
Total IDCG06 SPOT								29,740,000,000,000.00	4,000,000,000	4,000,000,000	4,000,000,000
Total For IDCG06								29,740,000,000,000.00	4,000,000,000	4,000,000,000	4,000,000,000
IDCG08 On 13/05/2030 Spot Bond			9.75000	111.54566	9.75000	111.81658			0.00	0	
Total IDCG08 SPOT									0.00	0	
Total For IDCG08									0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.75491			0.00	0	
Total IDCG10 SPOT									0.00	0	
Total For IDCG10									0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.03500	114.31435	8.03500	114.28961			0.00	0	
Total IDCG11 SPOT									0.00	0	
Total For IDCG11									0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.01169			0.00	0	
Total IDCG12 SPOT									0.00	0	
Total For IDCG12									0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	98.84153			0.00	0	450,000,000
Total IDCG13 SPOT									0.00	0	450,000,000
Total For IDCG13									0.00	0	450,000,000
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.97301			0.00	0	
Total IDCG14 SPOT									0.00	0	
Total For IDCG14									0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.73202			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.42871				0.00	0	400,000,00
Total IDCG16 SPOT										0.00	0	400,000,00
Total For IDCG16										0.00	0	400,000,00
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.10045				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.61067				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.96351				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.56209				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	98.88714				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.88714				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.09431				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.64463				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			6.91500	107.21125	6.91500	107.19123				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.31000	103.25588	5.31000	103.24102				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ING362 On 24/02/2021 Spot Bond					0.00000	100.87509				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.64360				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.21830				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	95.09901				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.89832				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	101.68815				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.75500	106.12967	6.75500	106.11007				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.08047				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	100.14036				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.64233				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.54964				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.55969				0.00	0	
Total IPF19 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 IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.19592				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.67141				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.15661				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.19389				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.10004				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.12173				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.45366				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.73938				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.36842				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.66579				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	99.98516	2.75000	99.97774				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.74500	171.12369	5.74500	171.08290				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	101.64383				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			6.75500	105.98002	6.75500	105.96047				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.45791				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	101.24996				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.78403				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.71500	3.71500	3.71500	165.48578				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.24180				0.00	0	180,000,0€
Total IV040 SPOT										0.00	0	180,000,0€
Total For IV040										0.00	0	180,000,0€
IV041 On 29/09/2021 Spot Bond			7.57500	106.80023	7.57500	106.77831				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	103.38656				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.59000	7.59000	7.59000	106.11864				0.00	0	170,000,0€
Total IV043 SPOT										0.00	0	170,000,0€
Total For IV043										0.00	0	170,000,0€
IV044 On 31/01/2022 Spot Bond					0.00000	99.91870				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV045 On 31/01/2022 Spot Bond			2.21500	167.97730	2.21500	167.95335				0.00	0	766,000,00
Total IV045 SPOT										0.00	0	766,000,00
Total For IV045										0.00	0	766,000,00
IV046 On 21/06/2022 Spot Bond					0.00000	102.68913				0.00	400,000,000	200,000,00
Total IV046 SPOT										0.00	400,000,000	200,000,00
Total For IV046										0.00	400,000,000	200,000,00
IV050 On 26/06/2024 Spot Bond					0.00000	102.26878				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.64500	172.19886	5.64500	172.15830				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.44164				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.75500	99.51422	10.75500	99.48635				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.07000	105.45441	6.07000	105.43709				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.49745				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.50965				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.50152				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.39674				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.72000	103.10760	5.72000	103.09171				0.00	0	
Total IVC110 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 IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.72645				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.22918				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.19221				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.41011				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.94109				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.30656				0.00	0	270,000,00
Total IVC140 SPOT										0.00	0	270,000,00
Total For IVC140										0.00	0	270,000,00
IVC144 On 03/12/2021 Spot Bond					0.00000	100.80702				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.36339				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.41483				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.54353				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.19341				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.14485				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.89347				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC154 On 05/02/2021 Spot Bond					0.00000	99.90139				0.00	0	230,000,00
Total IVC154 SPOT										0.00	0	230,000,00
Total For IVC154										0.00	0	230,000,00
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	100.08558				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.43235				0.00	0	430,000,00
Total IVC159 SPOT										0.00	0	430,000,00
Total For IVC159										0.00	0	430,000,00
IVC163 On 17/03/2022 Spot Bond					0.00000	100.65382				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.65163				0.00	0	420,000,00
Total IVC165 SPOT										0.00	0	420,000,00
Total For IVC165										0.00	0	420,000,00
IVC167 On 23/03/2021 Spot Bond					0.00000	100.47886				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	101.97617				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.17101				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC176 On 05/06/2023 Spot Bond					0.00000	100.76917				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.42822				0.00	0	270,000,00
Total IVC177 SPOT										0.00	0	270,000,00
Total For IVC177										0.00	0	270,000,00
IVC178 On 09/07/2023 Spot Bond					0.00000	100.28127				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	99.25963				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	99.25963				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.99142				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	101.06781				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.68022				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.53594				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	100.44291				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.78157	7.40000	100.76146				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.87028				0.00	0	400,000,00
Total IVC187 SPOT										0.00	0	400,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC187										0.00	0	400,000,00
IVC188 On 02/12/2021 Spot Bond					0.00000	100.93818				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.65481				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVZ024 On 28/01/2021 Spot Bond			3.95000	3.95000	3.95000	99.96754				0.00	0	
Total IVZ024 SPOT										0.00	0	
Total For IVZ024										0.00	0	
IVZ025 On 04/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.89190				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	99.83793				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	99.81637				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	99.76248				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	99.74095				0.00	0	
Total IVZ029 SPOT										0.00	0	
Total For IVZ029										0.00	0	
IVZ030 On 23/02/2021 Spot Bond			4.05000	4.05000	4.05000	99.67925				0.00	0	
Total IVZ030 SPOT										0.00	0	
Total For IVZ030										0.00	0	
IVZ031 On 25/02/2021 Spot Bond			4.05000	4.05000	4.05000	99.65721				0.00	0	
Total IVZ031 SPOT										0.00	0	
Total For IVZ031										0.00	0	
IVZ032 On 04/03/2021 Spot Bond			4.05000	4.05000	4.05000	99.58013				0.00	0	
Total IVZ032 SPOT										0.00	0	
Total For IVZ032										0.00	0	
IVZ033 On 11/03/2021 Spot Bond			4.05000	4.05000	4.05000	99.50317				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ033 SPOT										0.00	0	
Total For IVZ033										0.00	0	
IVZ034 On 18/03/2021 Spot Bond			4.10000	4.10000	4.10000	99.38500				0.00	0	
Total IVZ034 SPOT										0.00	0	
Total For IVZ034										0.00	0	
IVZ035 On 25/03/2021 Spot Bond			4.10000	4.10000	4.10000	99.34162				0.00	0	
Total IVZ035 SPOT										0.00	0	
Total For IVZ035										0.00	0	
IVZ036 On 01/04/2021 Spot Bond			4.10000	4.10000	4.10000	99.26409				0.00	0	
Total IVZ036 SPOT										0.00	0	
Total For IVZ036										0.00	0	
IVZ037 On 08/04/2021 Spot Bond			4.10000	4.10000	4.10000	99.18667				0.00	0	
Total IVZ037 SPOT										0.00	0	
Total For IVZ037										0.00	0	
IVZ038 On 22/04/2021 Spot Bond			4.10000	4.10000	4.10000	99.03220				0.00	0	
Total IVZ038 SPOT										0.00	0	
Total For IVZ038										0.00	0	
IVZ039 On 29/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ039 SPOT										0.00	0	
Total For IVZ039										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.72428				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.35045				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.30500	105.43948	6.30500	105.42151				0.00	0	440,000,00
Total KAP007 SPOT										0.00	0	440,000,00
Total For KAP007										0.00	0	440,000,00
KAP012 On 01/12/2022 Spot Bond					0.00000	99.08731				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP013 On 24/05/2022 Spot Bond					0.00000	98.72722				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.13241				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	96.35483				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	99.62696				0.00	0	800,000,0€
Total KAP016 SPOT										0.00	0	800,000,0€
Total For KAP016										0.00	0	800,000,0€
KAP017 On 19/10/2023 Spot Bond					0.00000	100.14461				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.01651				0.00	0	170,000,0€
Total KAP11 SPOT										0.00	0	170,000,0€
Total For KAP11										0.00	0	170,000,0€
KW01 On 31/10/2027 Spot Bond			8.00500	131.55976	8.00500	131.53123				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	96.32693				0.00	0	120,000,0€
Total LBK15 SPOT										0.00	0	120,000,0€
Total For LBK15										0.00	0	120,000,0€
LBK18 On 22/03/2022 Spot Bond					0.00000	94.22033				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.53500	106.12735	6.53500	106.10861				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	94.78886				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.55500	108.51118	8.55500	108.48621				0.00	0	
Total LBK24 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 LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	99.28824				0.00	0	150,000,00
Total LBK26 SPOT										0.00	0	150,000,00
Total For LBK26										0.00	0	150,000,00
LBK27 On 23/03/2023 Spot Bond					0.00000	94.92317				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.84500	96.01462	11.84500	95.98411				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.60500	101.61808	9.60500	101.59189				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	95.87669				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.40474				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	101.15302				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.32293				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.62922				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.17552				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	84.97714				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.82136				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.10500	109.70134	6.10500	109.68322				0.00	0	2,500,000.00
Total LGL06 SPOT										0.00	0	2,500,000.00
Total For LGL06										0.00	0	2,500,000.00
LGL07 On 04/10/2022 Spot Bond					0.00000	101.64522				0.00	0	270,000.00
Total LGL07 SPOT										0.00	0	270,000.00
Total For LGL07										0.00	0	270,000.00
LGL08 On 28/02/2023 Spot Bond					0.00000	101.96097				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.14191				0.00	0	160,000.00
Total LGL09 SPOT										0.00	0	160,000.00
Total For LGL09										0.00	0	160,000.00
LGL10 On 08/10/2025 Spot Bond					0.00000	99.58478				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.82897				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	101.62276				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.91324				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	99.92099				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	101.25878				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	101.29374				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.89740				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.93508				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.96335				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 29/01/2021 Spot Bond					0.00000	99.98286				0.00	0	
Total MAQ193 SPOT										0.00	0	
Total For MAQ193										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.93838				0.00	0	510,000,00
Total MBF059 SPOT										0.00	0	510,000,00
Total For MBF059										0.00	0	510,000,00
MBF06 On 17/08/2021 Spot Bond					0.00000	101.17916				0.00	0	500,000,00
Total MBF061 SPOT										0.00	0	500,000,00
Total For MBF061										0.00	0	500,000,00
MBF06 On 07/06/2022 Spot Bond					0.00000	100.89472				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.51277				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.62752				0.00	0	1,880,000,00
Total MBF066 SPOT										0.00	0	1,880,000,00
Total For MBF066										0.00	0	1,880,000,00
MBF06 On 17/11/2021 Spot Bond					0.00000	100.76882				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.83771				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.76968				0.00	0	
Total MBP038 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 MBP038										0.00	0	
MBP03 On 23/02/2021 Spot Bond					0.00000	100.82798				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.83015				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	100.20379				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	100.16265				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.01233				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.40618				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.53860				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	101.12281				0.00	0	250,000,00
Total MBP046 SPOT										0.00	0	250,000,00
Total For MBP046										0.00	0	250,000,00
MBP04 On 26/02/2024 Spot Bond					0.00000	100.77842				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.40620				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.41463				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.22534				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.70404				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			4.88000	104.37662	4.88000	104.36275				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			6.94500	6.94500	6.94500	121.89706				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.35500	113.03680	5.35500	113.02057				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	101.22519				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.12470				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	99.26861				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			7.56500	109.30698	7.56500	109.28469				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.23920				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	99.98453				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	99.13651				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN11 On 04/06/2021 Spot Bond					0.00000	100.63616				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.26084				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.67191				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	101.04266				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.08583				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.12896				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.15643				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.31855				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.74713				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.54919				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.97499				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	99.98420				0.00	0	
Total MTN22 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 MTN22									0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.51500	103.09916	7.51500	103.07849			0.00	0	
Total MTN23 SPOT									0.00	0	
Total For MTN23									0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	99.98282			0.00	0	
Total MTN24 SPOT									0.00	0	
Total For MTN24									0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	101.13562			0.00	0	590,000,00
Total MTNC22 SPOT									0.00	0	590,000,00
Total For MTNC22									0.00	0	590,000,00
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	
MWAR0 On 22/02/2021 Spot Bond					0.00000	100.95713			0.00	0	
Total MWAR02 SPOT									0.00	0	
Total For MWAR02									0.00	0	
MWAR0 On 22/11/2021 Spot Bond					0.00000	100.93916			0.00	0	
Total MWAR03 SPOT									0.00	0	
Total For MWAR03									0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.93915			0.00	0	
Total MWAR04 SPOT									0.00	0	
Total For MWAR04									0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	101.01123			0.00	0	
Total MWAR05 SPOT									0.00	0	
Total For MWAR05									0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.38368			0.00	0	
Total N6C26 SPOT									0.00	0	
Total For N6C26									0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.17033			0.00	0	
Total N6D26 SPOT									0.00	0	
Total For N6D26									0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.60545			0.00	0	
Total N6E26 SPOT									0.00	0	
Total For N6E26									0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	100.78067			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	101.13836				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.52600				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.67774				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.80655				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.92485				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.57500	106.15437	5.57500	106.13824				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.15500	108.86831	6.15500	108.85037				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.44500	108.86419	8.44500	108.83971				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.13263				0.00	0	100,000,00
Total NBG01G SPOT										0.00	0	100,000,00
Total For NBG01G										0.00	0	100,000,00
NBG02 On 30/04/2024 Spot Bond					0.00000	100.13602				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	99.98705				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG04 On 25/10/2022 Spot Bond					0.00000	100.09205				0.00	0	100,000,00
Total NBG04G SPOT										0.00	0	100,000,00
Total For NBG04G										0.00	0	100,000,00
NBG05 On 25/10/2024 Spot Bond					0.00000	100.01008				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.45500	103.92891	5.45500	103.91350				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	103.38810	9.38000	103.36187				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13 On 19/03/2024 Spot Bond			5.72000	114.89658	5.72000	114.87869		9,152,000,000,000.00		1,600,000,000	400,000,00	
Total NBK13A SPOT								9,152,000,000,000.00		1,600,000,000	400,000,00	
Total For NBK13A								9,152,000,000,000.00		1,600,000,000	400,000,00	
NBK14 On 25/06/2021 Spot Bond			4.60500	102.73957	4.60500	102.72685				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.02000	107.83862	5.02000	107.82409				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			5.56500	118.19922	5.56500	118.18160				0.00	0	633,100,00
Total NBK16A SPOT										0.00	0	633,100,00
Total For NBK16A										0.00	0	633,100,00
NBK17 On 22/04/2026 Spot Bond			6.33500	118.56422	6.33500	118.54390				0.00	0	1,220,000,00
Total NBK17A SPOT										0.00	0	1,220,000,00
Total For NBK17A										0.00	0	1,220,000,00
NBK19 On 01/06/2022 Spot Bond			5.55000	106.75269	5.55000	106.73664				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.32500	119.70238	6.32500	119.68191				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK20 On 25/06/2021 Spot Bond					0.00000	100.55630				0.00	0	
Total NBK20B 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 NBK20B									0.00	0	
NBK21 On 21/07/2027 Spot Bond			7.36500	116.81406	7.36500	116.79071			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22 On 19/11/2022 Spot Bond			4.64500	111.24553	4.64500	111.23142			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.05000	121.15157	6.05000	121.13163			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.09000	122.59533	7.09000	122.57174			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
NBK24 On 11/02/2022 Spot Bond					0.00000	101.03951			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.11500	5.11500	5.11500	115.42837			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	104.19468			0.00	0	200,000,00
Total NBK25B SPOT									0.00	0	200,000,00
Total For NBK25B									0.00	0	200,000,00
NBK26 On 10/05/2023 Spot Bond			100.00000	26.84713	100.00000	26.78705			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.11782			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27 On 10/05/2026 Spot Bond			7.27500	119.17742	7.27500	119.15390			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.05000	111.45293	5.05000	111.43783			0.00	0	
Total NBK28A SPOT									0.00	0	
Total For NBK28A									0.00	0	
NBK29 On 31/07/2026 Spot Bond			6.43500	118.54061	6.43500	118.52020			0.00	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 NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.68000	115.08823	5.68000	115.07072				3,862,400,000,000.00	680,000,000	680,000,00
Total NBK30A SPOT										3,862,400,000,000.00	680,000,000	680,000,00
Total For NBK30A										3,862,400,000,000.00	680,000,000	680,000,00
NBK30 On 18/02/2021 Spot Bond					0.00000	101.07291				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.80500	111.21101	5.80500	111.19343				12,190,500,000,000.00	2,100,000,000	1,050,000,00
Total NBK31A SPOT										12,190,500,000,000.00	2,100,000,000	1,050,000,00
Total For NBK31A										12,190,500,000,000.00	2,100,000,000	1,050,000,00
NBK31 On 17/02/2023 Spot Bond					0.00000	101.33347				0.00	0	50,000,00
Total NBK31B SPOT										0.00	0	50,000,00
Total For NBK31B										0.00	0	50,000,00
NBK34 On 10/05/2021 Spot Bond					0.00000	101.24550				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	103.29208				0.00	0	100,000,00
Total NBK35B SPOT										0.00	0	100,000,00
Total For NBK35B										0.00	0	100,000,00
NBK36 On 10/05/2026 Spot Bond					0.00000	102.76506				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38 On 02/08/2021 Spot Bond					0.00000	100.46940				0.00	0	170,000,00
Total NBK38B SPOT										0.00	0	170,000,00
Total For NBK38B										0.00	0	170,000,00
NBK4 On 28/10/2024 Spot Bond			9.24000	9.24000	9.24000	71.80382				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.25696				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	101.33083				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK43I On 20/02/2024 Spot Bond					0.00000	102.88113				0.00	0	300,000,00
Total NBK43B SPOT										0.00	0	300,000,00
Total For NBK43B										0.00	0	300,000,00
NBK44I On 15/02/2021 Spot Bond					0.00000	100.95431				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.99995				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.05620				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.56767				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	101.06408				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.53927				0.00	0	310,000,00
Total NBK49B SPOT										0.00	0	310,000,00
Total For NBK49B										0.00	0	310,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	102.30974				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.28244				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.40426				0.00	0	50,000,00
Total NBK52B SPOT										0.00	0	50,000,00
Total For NBK52B										0.00	0	50,000,00
NBK53I On 21/02/2026 Spot Bond					0.00000	100.59286				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.89764				0.00	0	
Total NBK54B 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 NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.40047				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	99.94976				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.04213				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.29118				0.00	0	10,000,000,00
Total NBK58 SPOT										0.00	0	10,000,000,00
Total For NBK58										0.00	0	10,000,000,00
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.17601				0.00	118,000,000	559,000,00
Total NBK59 SPOT										0.00	118,000,000	559,000,00
Total For NBK59										0.00	118,000,000	559,000,00
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.27818				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.77782				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.59525				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			8.41000	109.93027	8.41000	109.90525				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.59008				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond			8.44500	109.31046	8.44500	109.28548				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.59525				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.60340				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.61372				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	103.58554				0.00	70,000,000	35,000,00
Total NEDT1A SPOT										0.00	70,000,000	35,000,00
Total For NEDT1A										0.00	70,000,000	35,000,00
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.68475				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	100.14393				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.72268				0.00	0	710,000,00
Total NGL01 SPOT										0.00	0	710,000,00
Total For NGL01										0.00	0	710,000,00
NGL01 On 01/07/2025 Spot Bond					0.00000	101.06213				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.81787				0.00	0	150,000,00
Total NGL02 SPOT										0.00	0	150,000,00
Total For NGL02										0.00	0	150,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	101.41309				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.49245				0.00	0	
Total NGL04 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 NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	100.74325				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.07389				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	99.99433				0.00	0	5,000,000,00
Total NGL07 SPOT										0.00	0	5,000,000,00
Total For NGL07										0.00	0	5,000,000,00
NGL08 On 02/07/2025 Spot Bond					0.00000	105.23777				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	104.80625				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	102.92502				0.00	344,400,000	86,100,00
Total NGLT1B SPOT										0.00	344,400,000	86,100,00
Total For NGLT1B										0.00	344,400,000	86,100,00
NGT10 On 25/03/2024 Spot Bond					0.00000	102.83210				0.00	0	5,480,000,00
Total NGT103 SPOT										0.00	0	5,480,000,00
Total For NGT103										0.00	0	5,480,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	102.56971				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	101.36241				0.00	0	300,000,00
Total NGT105 SPOT										0.00	0	300,000,00
Total For NGT105										0.00	0	300,000,00
NGT10 On 05/08/2025 Spot Bond					0.00000	101.90358				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	101.52215				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	102.83250	13.50000	102.79588				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.03554				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.20642				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.03857				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.25132				0.00	0	370,000,00
Total NHM011 SPOT										0.00	0	370,000,00
Total For NHM011										0.00	0	370,000,00
NHM01 On 13/06/2022 Spot Bond					0.00000	100.91006				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	101.11096				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.85487				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.61514				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	100.97929				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	101.23297				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.27613				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM02 On 25/11/2023 Spot Bond					0.00000	101.23047				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.39000	5.39000	5.39000	199.00551				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.35500	4.35500	4.35500	186.75188				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.18500	3.18500	3.18500	144.09889				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.14000	4.14000	4.14000	102.57219				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			5.17500	5.17500	5.17500	101.28212				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.29000	3.29000	3.29000	143.52408				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			3.68000	3.68000	3.68000	141.41208				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.00000	4.00000	4.00000	191.01376				0.00	0	500,000,00
Total NILB14 SPOT										0.00	0	500,000,00
Total For NILB14										0.00	0	500,000,00
NILB15 On 31/03/2028 Spot Bond			4.14500	189.29666	4.14500	189.25967				0.00	0	
Total NILB15 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 NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.29000	99.79079	5.29000	99.76839				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.47345				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
NN014 On 10/09/2024 Spot Bond					0.00000	102.74705				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.77072				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	97.04581				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	131.68352				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	102.94414				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	103.12312				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
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	100.94011				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	102.16843				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.37456				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	119.71997				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.81325				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.95712				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.85345				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	130.60269				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.30670				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	130.41314				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	133.28713				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.68057				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	123.86438				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	102.43850				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN056 On 26/08/2022 Spot Bond					0.00000	103.23448				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	102.79126				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	100.15689				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.71734				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	100.02210				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	108.93000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	107.00000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	110.70000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	109.48000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	108.14400				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	99.87153				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	99.87026				0.00	0	
Total NNF019 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 NNF019										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	100.84560				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 22/04/2021 Spot Bond					0.00000	99.83637				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	100.87608				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02 On 09/06/2021 Spot Bond					0.00000	100.59657				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF02 On 14/07/2021 Spot Bond					0.00000	100.18351				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	100.84560				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	125.50563				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	107.94608				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.62931				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.29677				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.92837				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.93023				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.86704				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.68327				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.78276				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.00233				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.95721				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.76417				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.94708				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.79113				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.22500	112.87493	6.22500	112.85582				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.69000	196.33733	2.69000	196.30669				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			8.68500	121.95223	8.68500	121.92375				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA021 On 30/11/2028 Spot Bond			100.00000	14.15464	100.00000	14.12314				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	100.97449				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	101.00737				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.03923				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.50167				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	101.01121				0.00	580,000,000	580,000,000
Total NTC25 SPOT										0.00	580,000,000	580,000,000
Total For NTC25										0.00	580,000,000	580,000,000
NTC26 On 07/12/2023 Spot Bond					0.00000	100.07102				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.61808				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.62659				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.51015				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	100.72977				0.00	0	
Total NTC31 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 NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.61925				0.00	0	20,300,000,00
Total NTC32 SPOT										0.00	0	20,300,000,00
Total For NTC32										0.00	0	20,300,000,00
OMI01 On 22/11/2022 Spot Bond					0.00000	100.56346				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.40500	109.09231	5.40500	109.07624				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			6.62500	119.41857	6.62500	119.39706				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			5.60500	112.21079	5.60500	112.19366				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			6.95000	121.41875	6.95000	121.39584				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	99.25202				0.00	0	110,000,00
Total OML11 SPOT										0.00	0	110,000,00
Total For OML11										0.00	0	110,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	101.22901				0.00	0	700,000,00
Total OML12 SPOT										0.00	0	700,000,00
Total For OML12										0.00	0	700,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.69511				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.71508				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.86146				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.29440				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	99.85069				0.00	0	330,000,00
Total PMM54 SPOT										0.00	0	330,000,00
Total For PMM54										0.00	0	330,000,00
PMM55 On 28/08/2021 Spot Bond					0.00000	100.82925				0.00	0	110,000,00
Total PMM55 SPOT										0.00	0	110,000,00
Total For PMM55										0.00	0	110,000,00
PRE2A On 20/02/2022 Spot Bond					0.00000	100.96332				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.09516				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.11399				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.13282				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			6.67500	119.49685	6.66500	119.52877				253,800,835,675,000.00	3,483,715,481,000	3,993,408,665,10
Total R186 SPOT										3,800,835,675,000.00	483,715,481,000	393,408,665,10
Total For R186										3,800,835,675,000.00	483,715,481,000	393,408,665,10
R197 On 07/12/2023 Spot Bond			1.49000	318.36215	1.49000	318.32284				23,908,191,340,000.00	16,045,766,000	76,456,309,90
Total R197 SPOT										23,908,191,340,000.00	16,045,766,000	76,456,309,90
Total For R197										23,908,191,340,000.00	16,045,766,000	76,456,309,90
R202 On 07/12/2033 Spot Bond			4.34000	221.02843	4.39000	219.87317				177,891,392,000,000.00	40,988,800,000	124,334,231,40
Total R202 SPOT										177,891,392,000,000.00	40,988,800,000	124,334,231,40
Total For R202										177,891,392,000,000.00	40,988,800,000	124,334,231,40
R2023 On 28/02/2023 Spot Bond			4.55500	109.50760	4.55500	109.49398				146,589,104,895,000.00	251,720,989,000	578,029,600,00
Total R2023 SPOT										146,589,104,895,000.00	251,720,989,000	578,029,600,00
Total For R2023										146,589,104,895,000.00	251,720,989,000	578,029,600,00
R2030 On 31/01/2030 Spot Bond			8.77500	95.20103	8.77500	95.17882				156,259,291,240,000.00	2,980,770,289,600	2,648,437,869,70
Total R2030 SPOT										156,259,291,240,000.00	2,980,770,289,600	2,648,437,869,70
Total For R2030										156,259,291,240,000.00	2,980,770,289,600	2,648,437,869,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2032 On 31/03/2032 Spot Bond			9.70000	92.96252	9.70000	92.93834			863,064,938,330,000.00	1,326,089,168,900	988,636,076,70
Total R2032 SPOT									3,064,938,330,000.00	326,089,168,900	988,636,076,70
Total For R2032									3,064,938,330,000.00	326,089,168,900	988,636,076,70
R2035 On 28/02/2035 Spot Bond			10.49000	91.93880	10.49000	91.91283			526,388,914,988,000.00	1,956,757,761,200	1,513,989,414,60
Total R2035 SPOT									6,388,914,988,000.00	956,757,761,200	513,989,414,60
Total For R2035									6,388,914,988,000.00	956,757,761,200	513,989,414,60
R2037 On 31/01/2037 Spot Bond			10.73000	83.07314	10.73000	83.04956			872,757,494,235,000.00	1,013,304,519,500	1,438,082,727,20
Total R2037 SPOT									2,757,494,235,000.00	013,304,519,500	438,082,727,20
Total For R2037									2,757,494,235,000.00	013,304,519,500	438,082,727,20
R2040 On 31/01/2040 Spot Bond			10.83500	85.29620	10.83500	85.27176			989,888,158,282,000.00	1,014,295,169,200	1,172,065,282,80
Total R2040 SPOT									9,888,158,282,000.00	014,295,169,200	172,065,282,80
Total For R2040									9,888,158,282,000.00	014,295,169,200	172,065,282,80
R2044 On 31/01/2044 Spot Bond			10.90500	81.90986	10.90500	81.88623			744,558,303,645,000.00	618,483,109,000	881,353,792,00
Total R2044 SPOT									4,558,303,645,000.00	618,483,109,000	381,353,792,00
Total For R2044									4,558,303,645,000.00	618,483,109,000	381,353,792,00
R2048 On 28/02/2048 Spot Bond			10.82000	85.60497	10.82000	85.58006			094,809,482,784,000.00	3,243,512,891,200	1,511,928,306,00
Total R2048 SPOT									4,809,482,784,000.00	243,512,891,200	511,928,306,00
Total For R2048									4,809,482,784,000.00	243,512,891,200	511,928,306,00
R208 On 31/03/2021 Spot Bond			3.75000	102.73117	3.75000	102.72069			759,687,500,000,000.00	469,250,000,000	517,750,000,00
Total R208 SPOT									9,687,500,000,000.00	469,250,000,000	517,750,000,00
Total For R208									9,687,500,000,000.00	469,250,000,000	517,750,000,00
R209 On 31/03/2036 Spot Bond			10.35500	70.99025	10.40000	70.70997			170,931,095,836,000.00	789,080,743,200	1,025,633,465,70
Total R209 SPOT									0,931,095,836,000.00	789,080,743,200	025,633,465,70
Total For R209									0,931,095,836,000.00	789,080,743,200	025,633,465,70
R210 On 31/03/2028 Spot Bond			3.63000	195.61024	3.64500	195.38742			263,628,024,000,000.00	72,624,800,000	112,553,543,10
Total R210 SPOT									3,628,024,000,000.00	72,624,800,000	112,553,543,10
Total For R210									3,628,024,000,000.00	72,624,800,000	112,553,543,10
R212 On 31/01/2022 Spot Bond			0.96500	170.07067	0.96500	170.05216			57,891,691,350,000.00	59,991,390,000	133,567,300,00
Total R212 SPOT									7,891,691,350,000.00	59,991,390,000	133,567,300,00
Total For R212									7,891,691,350,000.00	59,991,390,000	133,567,300,00
R213 On 28/02/2031 Spot Bond			9.23500	88.44628	9.25000	88.33660			153,041,801,108,000.00	666,274,152,800	733,327,652,20
Total R213 SPOT									3,041,801,108,000.00	666,274,152,800	733,327,652,20
Total For R213									3,041,801,108,000.00	666,274,152,800	733,327,652,20
R214 On 28/02/2041 Spot Bond			10.77000	67.87494	10.77000	67.85527			888,184,554,555,000.00	361,019,921,500	1,462,358,331,60
Total R214 SPOT									8,184,554,555,000.00	361,019,921,500	462,358,331,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R214										18,184,554,555,000.00	361,019,921,500	462,358,331,60
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.90553				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.83721				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.35335				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	98.21502				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.61716				0.00	0	210,000,00
Total RDFB13 SPOT										0.00	0	210,000,00
Total For RDFB13										0.00	0	210,000,00
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.06868				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.99635				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.08563				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.79608				0.00	70,000,000	35,000,00
Total RDFB17 SPOT										0.00	70,000,000	35,000,00
Total For RDFB17										0.00	70,000,000	35,000,00
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.95544				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.41089				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.53457				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.55967				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.44614				0.00	0	330,000,00
Total RDFB22 SPOT										0.00	0	330,000,00
Total For RDFB22										0.00	0	330,000,00
RDFB2 On 22/08/2022 Spot Bond					0.00000	98.11833				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	96.66964				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.99958				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.72128				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	100.38471				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.44934				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.38372				0.00	0	
Total RED142 SPOT										0.00	0	
Total For RED142										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	100.78636				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	100.93903				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED40: On 29/01/2024 Spot Bond					0.00000	100.87816				0.00	0	2,000,000,00
Total RED402 SPOT										0.00	0	2,000,000,00
Total For RED402										0.00	0	2,000,000,00
RED50 On 05/12/2022 Spot Bond					0.00000	101.21482				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.92171				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60: On 09/03/2022 Spot Bond					0.00000	101.37079				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.27921				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.31550				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	101.02205				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.22696				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.36255				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.13813				0.00	70,000,000	35,000,00
Total RES49 SPOT										0.00	70,000,000	35,000,00
Total For RES49										0.00	70,000,000	35,000,00
RES50 On 22/10/2023 Spot Bond					0.00000	100.09605				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RMB10€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMB106 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 RMBI06										0.00	0	
RW21 On 21/04/2021 Spot Bond			4.93000	103.83497	4.93000	103.82109				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.20500	109.83969	6.20500	109.82125				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.12000	96.87130	11.12000	96.84251				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			4.85500	110.49234	4.85500	110.47770				0.00	0	2,030,000,00
Total SBK23 SPOT										0.00	0	2,030,000,00
Total For SBK23										0.00	0	2,030,000,00
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	100.38902				0.00	0	370,000,00
Total SBK25 SPOT										0.00	0	370,000,00
Total For SBK25										0.00	0	370,000,00
SBK26 On 25/04/2021 Spot Bond			5.62500	104.73688	5.62500	104.72095				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	99.94481				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.05969				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.34500	103.30683	4.34500	103.29473				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.16000	119.40842	6.16000	119.38841				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.95045				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.22500	118.15809	5.22500	118.14153			4,389,000,000,000.00	840,000,000	460,000,00
Total SBS27 SPOT									4,389,000,000,000.00	840,000,000	460,000,00
Total For SBS27									4,389,000,000,000.00	840,000,000	460,000,00
SBS3 On 25/05/2026 Spot Bond			6.25500	110.14639	6.25500	110.12766			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			6.66000	117.28066	6.66000	117.25956			0.00	0	650,000,00
Total SBS31 SPOT									0.00	0	650,000,00
Total For SBS31									0.00	0	650,000,00
SBS34 On 19/09/2024 Spot Bond			5.43000	118.88993	5.43000	118.87234			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.73000	111.86053	5.73000	111.84336			0.00	0	
Total SBS38 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			7.91500	111.40107	7.91500	111.37757			0.00	0	
Total SBS39 SPOT									0.00	0	
Total For SBS39									0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.30000	105.07506	4.30000	105.06271			0.00	0	
Total SBS4 SPOT									0.00	0	
Total For SBS4									0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.70500	111.06492	4.70500	111.05066			0.00	0	
Total SBS41 SPOT									0.00	0	
Total For SBS41									0.00	0	
SBS42 On 12/11/2025 Spot Bond			5.91000	121.73858	5.91000	121.71899			0.00	0	
Total SBS42 SPOT									0.00	0	
Total For SBS42									0.00	0	
SBS43 On 12/11/2027 Spot Bond			6.80000	123.87020	6.80000	123.84732			0.00	0	
Total SBS43 SPOT									0.00	0	
Total For SBS43									0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	101.06186			0.00	9,505,400,000	4,752,700,00
Total SBS45 SPOT									0.00	9,505,400,000	4,752,700,00
Total For SBS45									0.00	9,505,400,000	4,752,700,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS46 On 15/02/2023 Spot Bond			4.80500	116.09032	4.80500	116.07534				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.76702				0.00	0	570,000,00
Total SBS47 SPOT										0.00	0	570,000,00
Total For SBS47										0.00	0	570,000,00
SBS49 On 31/01/2022 Spot Bond					0.00000	100.71149				0.00	0	270,000,00
Total SBS49 SPOT										0.00	0	270,000,00
Total For SBS49										0.00	0	270,000,00
SBS50 On 31/01/2022 Spot Bond			4.57500	104.69178	4.57500	104.67891				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.21500	5.21500	5.21500	112.46629				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.89277				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.40110				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.53628				0.00	0	90,000,00
Total SBS55 SPOT										0.00	0	90,000,00
Total For SBS55										0.00	0	90,000,00
SBS56 On 12/06/2022 Spot Bond			4.50000	107.01166	4.50000	106.99858				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.54030				0.00	6,522,645,100	6,772,645,100
Total SBS57 SPOT										0.00	6,522,645,100	6,772,645,100
Total For SBS57										0.00	6,522,645,100	6,772,645,100
SBS58 On 12/06/2027 Spot Bond					0.00000	103.76210				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.81814				0.00	0	
Total SBS60 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 SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.78180				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.59797				0.00	0	1,000,000,00
Total SBS63 SPOT										0.00	0	1,000,000,00
Total For SBS63										0.00	0	1,000,000,00
SBS64 On 31/01/2029 Spot Bond					0.00000	100.49869				0.00	0	6,000,000,00
Total SBS64 SPOT										0.00	0	6,000,000,00
Total For SBS64										0.00	0	6,000,000,00
SBS65 On 15/05/2024 Spot Bond					0.00000	100.33203				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.89152				0.00	0	590,000,00
Total SBS66 SPOT										0.00	0	590,000,00
Total For SBS66										0.00	0	590,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	101.44397				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.99189				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.82162				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.90000	314.92203	1.90000	314.87965			304,000,000,000.00		160,000,000	1,040,000,00
Total SBSI11 SPOT									304,000,000,000.00		160,000,000	1,040,000,00
Total For SBSI11									304,000,000,000.00		160,000,000	1,040,000,00
SBSI14 On 07/12/2033 Spot Bond			5.44000	5.44000	5.44000	198.02654			0.00		0	
Total SBSI14 SPOT									0.00		0	
Total For SBSI14									0.00		0	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.11236				0.00	0	3,800,000,00
Total SBT101 SPOT										0.00	0	3,800,000,00
Total For SBT101										0.00	0	3,800,000,00
SBT102 On 30/09/2022 Spot Bond					0.00000	104.70801				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT102 On 31/03/2024 Spot Bond					0.00000	103.85392				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT103 On 30/09/2025 Spot Bond					0.00000	100.63267				0.00	500,000,000	500,000,000
Total SBT104 SPOT										0.00	500,000,000	500,000,000
Total For SBT104										0.00	500,000,000	500,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	103.48532				0.00	0	290,000,000
Total SBT201 SPOT										0.00	0	290,000,000
Total For SBT201										0.00	0	290,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	99.56996				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.65500	111.15480	6.65500	111.13481				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.17001				0.00	800,000,000	400,000,000
Total SBT204 SPOT										0.00	800,000,000	400,000,000
Total For SBT204										0.00	800,000,000	400,000,000
SBT206 On 31/01/2025 Spot Bond					0.00000	98.54372				0.00	0	9,000,000,000
Total SBT206 SPOT										0.00	0	9,000,000,000
Total For SBT206										0.00	0	9,000,000,000
SBT207 On 25/06/2025 Spot Bond					0.00000	105.09493				0.00	0	1,000,000,000
Total SBT207 SPOT										0.00	0	1,000,000,000
Total For SBT207										0.00	0	1,000,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	100.99476				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.42897				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	98.97376				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	101.46541				0.00	216,000,000	54,000,00
Total SLI4 SPOT										0.00	216,000,000	54,000,00
Total For SLI4										0.00	216,000,000	54,000,00
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.05626				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.01039				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.18220				0.00	0	350,000,00
Total SLRA5 SPOT										0.00	0	350,000,00
Total For SLRA5										0.00	0	350,000,00
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.05029				0.00	0	320,000,00
Total SLRA6 SPOT										0.00	0	320,000,00
Total For SLRA6										0.00	0	320,000,00
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.10614				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.12012				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.02041				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.12011				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.28962				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.23979				0.00	0	
Total SLRC4 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 SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.22585				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.16001				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	100.56581				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.40500	114.35299	6.40500	114.33318				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	101.07549				0.00	0	310,000,00
Total SNT04 SPOT										0.00	0	310,000,00
Total For SNT04										0.00	0	310,000,00
SNT05 On 30/11/2025 Spot Bond					0.00000	100.84812				0.00	688,000,000	172,000,00
Total SNT05 SPOT										0.00	688,000,000	172,000,00
Total For SNT05										0.00	688,000,000	172,000,00
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.37055				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	101.05266				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.52637				0.00	62,000,000	31,000,00
Total SPDA12 SPOT										0.00	62,000,000	31,000,00
Total For SPDA12										0.00	62,000,000	31,000,00
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.85447				0.00	0	360,000,00
Total SPDA13 SPOT										0.00	0	360,000,00
Total For SPDA13										0.00	0	360,000,00
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.91684				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.48620				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG004 On 15/03/2024 Spot Bond					0.00000	100.65482				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG005 On 18/06/2022 Spot Bond					0.00000	100.67233				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG006 On 18/06/2024 Spot Bond					0.00000	100.90804				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG007 On 15/10/2022 Spot Bond					0.00000	100.24940				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	100.29063				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	100.80639				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.70988				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.44126				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN004 On 31/03/2021 Spot Bond			5.22000	102.48097	5.22000	102.46645				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN005 On 31/03/2021 Spot Bond			5.22000	102.48097	5.22000	102.46645				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.84500	3.84500	3.84500	140.52934				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN01: On 21/12/2026 Spot Bond			6.64000	119.68408	6.64000	119.66260				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			8.74000	91.40423	8.74000	91.38264				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	97.50396				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03: On 01/06/2021 Spot Bond					0.00000	100.95745				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	9.55000				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.23103				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			5.95500	112.34790	5.95500	112.32979				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.12500	101.97129	5.12500	101.94885				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.69666				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	99.93340				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.86300				0.00	0	2,500,000,00
Total SSN047 SPOT										0.00	0	2,500,000,00
Total For SSN047										0.00	0	2,500,000,00
SSN05: On 08/12/2023 Spot Bond			2.52000	2.52000	2.52000	309.75934				0.00	0	
Total SSN050 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 SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.02792				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	99.91652				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05 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	
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	100.30051				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/03/2028 Spot Bond			4.86500	4.86500	4.86500	180.81866				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06 On 31/01/2025 Spot Bond			3.23000	3.23000	3.23000	143.85221				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			5.32500	5.32500	5.32500	99.31311				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06 On 31/03/2029 Spot Bond			4.68000	4.68000	4.68000	98.59367				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06 On 31/03/2028 Spot Bond			4.82500	4.82500	4.82500	181.27609				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06 On 28/05/2023 Spot Bond					0.00000	100.87363				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06 On 28/05/2023 Spot Bond					0.00000	100.85592				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN070 On 28/02/2022 Spot Bond					0.00000	100.81239				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.67758				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.66082				0.00	0	
Total SSN074 SPOT										0.00	0	
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	100.58776				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.23636				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 31/07/2021 Spot Bond					0.00000	94.20700				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	100.93295				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.73557				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	99.88512				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08 On 07/12/2033 Spot Bond			5.26500	5.26500	5.26500	201.47878				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08 On 21/12/2026 Spot Bond					0.00000	99.30680				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09 On 31/01/2030 Spot Bond					0.00000	99.94876				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09 On 31/01/2030 Spot Bond					0.00000	99.94533				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09 On 28/05/2025 Spot Bond					0.00000	100.72392				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09 On 28/02/2027 Spot Bond					0.00000	100.96993				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09 On 07/06/2023 Spot Bond					0.00000	100.79671				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			9.44000	91.35050	9.44000	91.32761				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 28/11/2021 Spot Bond					0.00000	100.73188				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10 On 21/12/2026 Spot Bond					0.00000	100.71066				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10 On 04/06/2021 Spot Bond					0.00000	100.67404				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN10 On 31/03/2028 Spot Bond			4.87000	87.53452	4.87000	180.76156				0.00	0	
Total SSN104 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 SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			5.44500	82.47993	5.44500	197.92896				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.23500	109.86125	7.23500	109.83979				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.91212				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	102.18130	8.55000	102.15767				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.67556				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.76789				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.72761				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.01461				0.00	66,000,000	33,000,000
Total TFS142 SPOT										0.00	66,000,000	33,000,000
Total For TFS142										0.00	66,000,000	33,000,000
TFS145 On 20/03/2022 Spot Bond					0.00000	100.28965				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.74655				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	99.95041				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.31054				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.28522				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.60755				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.86389				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.61977				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2022 Spot Bond					0.00000	100.36992				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	101.37734				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS160 On 27/05/2022 Spot Bond					0.00000	101.10442				0.00	0	
Total TFS160 SPOT										0.00	0	
Total For TFS160										0.00	0	
TFS161 On 27/05/2024 Spot Bond					0.00000	100.32244				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 22/10/2022 Spot Bond					0.00000	100.26050				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2024 Spot Bond					0.00000	100.75738				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 15/10/2023 Spot Bond					0.00000	100.16289				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.17171				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.93735				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.95000	105.94585	4.95000	105.93154				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	101.44852				0.00	20,000,000	620,000,00
Total TH14A7 SPOT										0.00	20,000,000	620,000,00
Total For TH14A7										0.00	20,000,000	620,000,00
TH14A On 21/11/2021 Spot Bond			5.11000	105.08873	5.11000	105.07409				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.04725				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.15177				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.97158				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.53272				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.57652				0.00	0	50,000,00
Total TH14C2 SPOT										0.00	0	50,000,00
Total For TH14C2										0.00	0	50,000,00
TH14C On 21/11/2021 Spot Bond					0.00000	101.07968				0.00	0	
Total TH14C3 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 TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.67702				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	102.64908				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	102.36992				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.88212				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	101.81710				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.76828				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.85088				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.80922				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.93380				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.26303				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.33333				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.01851				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.50716				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.97526				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.79442				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.86979				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.35888				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.82382				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.85808				0.00	0	40,000,0€
Total TH16A2 SPOT										0.00	0	40,000,0€
Total For TH16A2										0.00	0	40,000,0€
TH16A: On 21/08/2024 Spot Bond			8.49000	103.70467	8.49000	103.68124				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.86529				0.00	0	100,000,0€
Total TH16A4 SPOT										0.00	0	100,000,0€
Total For TH16A4										0.00	0	100,000,0€
TH16A: On 21/08/2024 Spot Bond					0.00000	100.86709				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.81779				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A On 21/08/2024 Spot Bond					0.00000	100.85746				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	102.13621	5.76000	102.10398				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.90135				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.96623				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.96561				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.95722				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.04372				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.01607				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.34445				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.49739				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.40322				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	100.76966				0.00	0	
Total TL22 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 TL22									0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.50264			0.00	0	
Total TL23 SPOT									0.00	0	
Total For TL23									0.00	0	
TL24 On 05/09/2022 Spot Bond			5.69500	108.67314	5.69500	108.65628			0.00	0	
Total TL24 SPOT									0.00	0	
Total For TL24									0.00	0	
TL25 On 04/09/2024 Spot Bond			6.85500	112.39423	6.85500	112.37330			0.00	0	
Total TL25 SPOT									0.00	0	
Total For TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.77872			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.43258			0.00	0	
Total TL27 SPOT									0.00	0	
Total For TL27									0.00	0	
TL28 On 24/04/2025 Spot Bond			7.11500	110.24854	7.11500	110.22737			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	99.51528			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.55552			0.00	94,000,000	47,000,000
Total TL30 SPOT									0.00	94,000,000	47,000,000
Total For TL30									0.00	94,000,000	47,000,000
TL31 On 10/06/2026 Spot Bond					0.00000	100.70571			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.08902			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.54500	113.09930	6.54500	113.07918		17,589,911,339,000.00	2,687,534,200	1,618,162,600	
Total TN23 SPOT								17,589,911,339,000.00	2,687,534,200	1,618,162,600	
Total For TN23								17,589,911,339,000.00	2,687,534,200	1,618,162,600	
TN23/R On 06/11/2023 Spot Bond			100.00000	22.48838	100.00000	22.43806		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			8.08500	109.50393	8.08500	109.48035		28,546,217,238,000.00	3,530,762,800	9,279,517,800	
Total TN25 SPOT								28,546,217,238,000.00	3,530,762,800	9,279,517,800	
Total For TN25								28,546,217,238,000.00	3,530,762,800	9,279,517,800	
TN25/R On 19/08/2025 Spot Bond			100.00000	15.85325	100.00000	15.81836		0.00	0	0	
Total TN25/R186 SPOT								0.00	0	0	
Total For TN25/R186								0.00	0	0	
TN27 On 14/11/2027 Spot Bond			8.47500	104.00661	8.47500	103.98277		30,747,620,355,000.00	3,628,037,800	8,524,576,000	
Total TN27 SPOT								30,747,620,355,000.00	3,628,037,800	8,524,576,000	
Total For TN27								30,747,620,355,000.00	3,628,037,800	8,524,576,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	10.92184	100.00000	10.89740		0.00	0	0	
Total TN27/R186 SPOT								0.00	0	0	
Total For TN27/R186								0.00	0	0	
TN30 On 09/10/2030 Spot Bond			10.43500	103.58961	10.43500	103.56066		45,914,000,000,000.00	4,400,000,000	4,000,000,000	
Total TN30 SPOT								45,914,000,000,000.00	4,400,000,000	4,000,000,000	
Total For TN30								45,914,000,000,000.00	4,400,000,000	4,000,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	119.84586	8.00000	119.82003		0.00	0	0	
Total TN30/R2030 SPOT								0.00	0	0	
Total For TN30/R2030								0.00	0	0	
TN40 On 09/10/2040 Spot Bond			12.21000	92.47139	12.21000	92.44129		12,942,600,000,000.00	1,060,000,000	12,030,000,000	
Total TN40 SPOT								12,942,600,000,000.00	1,060,000,000	12,030,000,000	
Total For TN40								12,942,600,000,000.00	1,060,000,000	12,030,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	103.27432	10.75000	103.24462		0.00	0	0	
Total TN40/R214 SPOT								0.00	0	0	
Total For TN40/R214								0.00	0	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.73159		0.00	0	0	
Total TRA3A3 SPOT								0.00	0	0	
Total For TRA3A3								0.00	0	0	
TRA3A On 14/11/2022 Spot Bond			5.66500	107.53293	5.66500	107.51634		0.00	0	0	
Total TRA3A4 SPOT								0.00	0	0	
Total For TRA3A4								0.00	0	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.98457		0.00	0	0	
Total TRA3A7 SPOT								0.00	0	0	
Total For TRA3A7								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
TRA3B On 14/11/2022 Spot Bond					0.00000	101.29971				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.12472				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	99.91692				0.00	0	160,000,00
Total TRA4A2 SPOT										0.00	0	160,000,00
Total For TRA4A2										0.00	0	160,000,00
TRA4A On 13/04/2024 Spot Bond					0.00000	100.22965				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			5.95500	112.13054	5.95500	112.11247				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.21844				0.00	0	360,000,00
Total TRA4A6 SPOT										0.00	0	360,000,00
Total For TRA4A6										0.00	0	360,000,00
TRA4A On 13/04/2024 Spot Bond					0.00000	100.22965				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	102.53562	8.62000	102.51184				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.17704				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.19379				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24 On 04/03/2021 Spot Bond					0.00000	99.33982				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24 On 18/03/2021 Spot Bond					0.00000	99.09877				0.00	0	
Total TSP244 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 TSP244										0.00	0	
TSP244 On 08/04/2021 Spot Bond					0.00000	98.76476				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP247 On 22/04/2021 Spot Bond					0.00000	98.68526				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP248 On 21/07/2021 Spot Bond					0.00000	97.75475				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP249 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	
TSP250 On 06/09/2021 Spot Bond					0.00000	97.33981				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	97.42954				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP252 On 09/04/2021 Spot Bond					0.00000	99.23564				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP253 On 17/05/2021 Spot Bond					0.00000	98.83101				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP254 On 26/05/2021 Spot Bond					0.00000	98.74506				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP255 On 29/11/2021 Spot Bond					0.00000	96.54153				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	99.93934				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	99.92016				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	100.75170				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	100.02342				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC35 On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC353 SPOT										0.00	0	
Total For TWC353										0.00	0	
TWC35 On 29/01/2021 Spot Bond					0.00000	100.93084				0.00	0	
Total TWC354 SPOT										0.00	0	
Total For TWC354										0.00	0	
TWC35 On 09/02/2021 Spot Bond					0.00000	100.83978				0.00	0	
Total TWC355 SPOT										0.00	0	
Total For TWC355										0.00	0	
TWC35 On 16/02/2021 Spot Bond					0.00000	100.76687				0.00	0	
Total TWC356 SPOT										0.00	0	
Total For TWC356										0.00	0	
TWC35 On 26/02/2021 Spot Bond					0.00000	100.65890				0.00	0	
Total TWC357 SPOT										0.00	0	
Total For TWC357										0.00	0	
TWC35 On 11/03/2021 Spot Bond					0.00000	100.55804				0.00	0	
Total TWC358 SPOT										0.00	0	
Total For TWC358										0.00	0	
TWC35 On 18/03/2021 Spot Bond					0.00000	100.52208				0.00	0	
Total TWC359 SPOT										0.00	0	
Total For TWC359										0.00	0	
TWC36 On 13/04/2021 Spot Bond					0.00000	100.17806				0.00	0	
Total TWC360 SPOT										0.00	0	
Total For TWC360										0.00	0	
TWC36 On 20/04/2021 Spot Bond					0.00000	100.09967				0.00	0	
Total TWC361 SPOT										0.00	0	
Total For TWC361										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC36 On 26/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	32,000,000,00
Total TWC362 SPOT										0.00	0	32,000,000,00
Total For TWC362										0.00	0	32,000,000,00
UG21 On 02/03/2021 Spot Bond			6.36500	104.76539	6.36500	104.74722				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			8.81500	114.50208	8.81500	114.47480				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.26399				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.07933				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	99.99609				0.00	0	230,000,00
Total VKE12 SPOT										0.00	0	230,000,00
Total For VKE12										0.00	0	230,000,00
VKE13 On 27/08/2021 Spot Bond					0.00000	100.88578				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.91546				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.94255				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.98240				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VRI882 On 28/01/2021 Spot Bond					0.00000	100.95352				0.00	0	
Total VRI882 SPOT										0.00	0	
Total For VRI882										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.73724				0.00	0	
Total WHL02 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 WHL02									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.44753			0.00	3,200,000,000	1,800,000,000
Total WHL03 SPOT									0.00	3,200,000,000	1,800,000,000
Total For WHL03									0.00	3,200,000,000	1,800,000,000
WSP5 On 28/05/2021 Spot Bond			4.38000	103.02875	4.38000	103.01656		876,000,000,000.00	200,000,000	200,000,000	200,000,000
Total WSP5 SPOT								876,000,000,000.00	200,000,000	200,000,000	200,000,000
Total For WSP5								876,000,000,000.00	200,000,000	200,000,000	200,000,000
WSP5/f On 28/05/2021 Spot Bond			100.00000	78.80682	100.00000	78.64433		0.00	0	0	0
Total WSP5/R203 SPOT								0.00	0	0	0
Total For WSP5/R203								0.00	0	0	0
Total for SPOT								1.74e+017	700,144,539,000	120,280,303,700	120,280,303,700
Total for SPOT :								1.74e+017	700,144,539,000	120,280,303,700	120,280,303,700
Total Futures								1.74e+017	700,144,829,806	120,281,517,970	120,281,517,970
Total Options								4 278 780.22	731	171,550	171,550
Grand Total:								1.74e+017	700,144,830,537	120,281,689,560	120,281,689,560