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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/11/2020

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/02/2021	Bond Future			11.61783	76.13360	11.57945	76.33492			0.00	0	35
ES33	On	06/05/2021	Bond Future			11.87741	73.15304	11.83732	73.35680			0.00	0	
ES33	On	05/08/2021	Bond Future			12.14774	73.94853	12.10585	74.15467			0.00	0	
ES33	On	04/11/2021	Bond Future			12.42723	70.97000	12.38348	71.17844			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/02/2021	Bond Future			12.22417	74.46316	12.18560	74.68448			0.00	0	4,71
ES42	On	06/05/2021	Bond Future			12.48210	70.98150	12.44166	71.20543			0.00	0	
ES42	On	05/08/2021	Bond Future			12.74404	71.75385	12.70168	71.98037			0.00	0	
ES42	On	04/11/2021	Bond Future			13.01704	68.26856	12.97262	68.49763			0.00	0	
Total ES42 Future												0.00	0	4,71
Total For ES42												0.00	0	4,71
I2025	On	04/02/2021	Bond Future			146.88778	146.88778	146.88500	146.88500			236,048,662.46	1,607	5,36
I2025	On	06/05/2021	Bond Future			148.45483	148.45483	148.45257	148.45257			0.00	0	
I2025	On	05/08/2021	Bond Future			148.57584	148.57584	148.57382	148.57382			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	Opt Intere
I2025	On	04/11/2021	Bond Future			150.20850	150.20850	150.20656	150.20656			0.00	0	
Total I2025 Future												236,048,662.46	1,607	5,30
Total For I2025												236,048,662.46	1,607	5,30
I2029	On	04/02/2021	Bond Future			102.90659	102.90659	102.97791	102.97791			720,346.13	7	2,2
I2029	On	06/05/2021	Bond Future			102.86684	102.86684	102.93932	102.93932			0.00	0	
I2029	On	05/08/2021	Bond Future			104.00962	104.00962	104.08316	104.08316			0.00	0	
I2029	On	04/11/2021	Bond Future			104.00408	104.00408	104.07851	104.07851			0.00	0	
Total I2029 Future												720,346.13	7	2,2
Total For I2029												720,346.13	7	2,2
I2033	On	04/02/2021	Bond Future			96.30640	96.30640	96.09869	96.09869			2,696,579.20	28	7,7
I2033	On	06/05/2021	Bond Future			96.12017	96.12017	95.91061	95.91061			0.00	0	
I2033	On	05/08/2021	Bond Future			97.18797	97.18797	96.97624	96.97624			0.00	0	
I2033	On	04/11/2021	Bond Future			97.03326	97.03326	96.81937	96.81937			0.00	0	
Total I2033 Future												2,696,579.20	28	7,7
Total For I2033												2,696,579.20	28	7,7
I2038	On	04/02/2021	Bond Future			106.51843	106.51843	107.01160	107.01160			193,117,913.59	1,813	7,6
I2038	On	06/05/2021	Bond Future			107.65492	107.65492	108.15384	108.15384			0.00	0	
I2038	On	05/08/2021	Bond Future			107.13176	107.13176	107.63641	107.63641			0.00	0	
I2038	On	04/11/2021	Bond Future			108.30922	108.30922	108.81939	108.81939			0.00	0	
Total I2038 Future												193,117,913.59	1,813	7,6
Total For I2038												193,117,913.59	1,813	7,6
I2046	On	04/02/2021	Bond Future			95.47228	95.47228	95.46506	95.46506			0.00	0	14,8
I2046	On	06/05/2021	Bond Future			94.70362	94.70362	94.69645	94.69645			0.00	0	
I2046	On	05/08/2021	Bond Future			95.75591	95.75591	95.74892	95.74892			0.00	0	
I2046	On	04/11/2021	Bond Future			95.00358	95.00358	94.99666	94.99666			0.00	0	
Total I2046 Future												0.00	0	14,8
Total For I2046												0.00	0	14,8
I2050	On	04/02/2021	Bond Future			96.20940	96.20940	95.84948	95.84948			0.00	0	11,0
I2050	On	06/05/2021	Bond Future			97.23563	97.23563	96.87252	96.87252			0.00	0	
I2050	On	05/08/2021	Bond Future			96.39117	96.39117	96.02399	96.02399			0.00	0	
I2050	On	04/11/2021	Bond Future			97.45038	97.45038	97.07946	97.07946			0.00	0	
Total I2050 Future												0.00	0	11,0
Total For I2050												0.00	0	11,0
R186	On	04/02/2021	Bond Future			7.21205	116.91999	7.18796	117.04441		7.11	194,905,623.33	1,667	79,1
R186	On	06/05/2021	Bond Future			7.38821	118.13868	7.36257	118.26489		6.55	0.00	0	
R186	On	05/08/2021	Bond Future			7.57394	114.14165	7.54665	114.26943		6.28	0.00	0	
R186	On	04/11/2021	Bond Future			7.77028	115.37013	7.74122	115.49943		6.00	0.00	0	

Contract 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												194,905,623.33	1,667	79,11
R186	On	04/02/2021	Bond Future	8.16	Call			5,078.86000	5.07886	4,951,660	7.76	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			189.61000	0.18961	186,830	7.76	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			5,122.66000	5.12266	4,995,430	7.76	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			184.48000	0.18448	181,670	7.76	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			5,035.16000	5.03516	4,907,990	7.76	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			194.86000	0.19486	192,110	7.76	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			4,391.94000	4.39194	4,265,700	7.76	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			289.28000	0.28928	287,460	7.76	0.00	0	15,17
R186	On	06/05/2021	Bond Future	10.77	Call			15,339.62000	15.33962	15,213,350	7.10	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			2.32000	0.00232	2,260	7.10	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			15,380.58000	15.38058	15,254,310	7.10	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			2.25000	0.00225	2,190	7.10	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			15,298.64000	15.29864	15,172,370	7.10	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			2.39000	0.00239	2,330	7.10	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			5,684.91000	5.68491	5,573,140	6.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			793.07000	0.79307	809,080	6.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,719.18000	5.71918	5,607,200	6.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			783.04000	0.78304	798,840	6.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,650.72000	5.65072	5,539,150	6.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			803.22000	0.80322	819,430	6.81	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,606.43000	3.60643	3,516,920	6.13	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,979.44000	1.97944	2,019,230	6.13	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,551.35000	3.55135	3,462,450	6.12	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			2,011.83000	2.01183	2,052,230	6.12	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			3,578.84000	3.57884	3,489,640	6.13	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,995.58000	1.99558	2,035,680	6.13	0.00	0	
Total R186 Option												0.00	0	15,17
Total For R186												194,905,623.33	1,667	94,25
R197	On	04/02/2021	Bond Future			316.85667	316.85667	316.85883	316.85883			1,901,140.02	6	2,45
R197	On	06/05/2021	Bond Future			320.23621	320.23621	320.23963	320.23963			0.00	0	
R197	On	05/08/2021	Bond Future			315.80184	315.80184	315.80591	315.80591			0.00	0	
R197	On	04/11/2021	Bond Future			319.27255	319.27255	319.27693	319.27693			0.00	0	
Total R197 Future												1,901,140.02	6	2,45
Total For R197												1,901,140.02	6	2,45
R202	On	04/02/2021	Bond Future			212.80300	212.80300	212.78729	212.78729			0.00	0	7,85
R202	On	06/05/2021	Bond Future			215.07268	215.07268	215.05764	215.05764			0.00	0	
R202	On	05/08/2021	Bond Future			213.21683	213.21683	213.20222	213.20222			0.00	0	
R202	On	04/11/2021	Bond Future			215.56003	215.56003	215.54527	215.54527			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R202 Future												0.00	0	7,82	
Total For R202												0.00	0	7,82	
R2023	On	04/02/2021	Bond Future			4.46331	109.84261	4.40352	109.96349		1.45		0.00	0	31,35
R2023	On	06/05/2021	Bond Future			4.49853	107.08108	4.42968	107.20366		1.58		0.00	0	
R2023	On	05/08/2021	Bond Future			4.52042	108.24507	4.43955	108.36919		1.40		0.00	0	
R2023	On	04/11/2021	Bond Future			4.55059	105.50272	4.45351	105.62827		1.20		0.00	0	
Total R2023 Future												0.00	0	31,35	
R2023	On	04/02/2021	Bond Future	6.33	Call			3,807.53000	3.80753	3,686,650	2.05		0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			0.01000	0.00001	0,010	2.05		0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			3,826.83000	3.82683	3,705,950	2.05		0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			0.01000	0.00001	0,010	2.05		0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			3,788.22000	3.78822	3,667,340	2.05		0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			0.01000	0.00001	0,010	2.05		0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.01000	0.00001	0,010	1.91		0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			5,389.51000	5.38951	5,266,930	1.91		0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.01000	0.00001	0,010	1.91		0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			5,406.14000	5.40614	5,283,560	1.91		0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.01000	0.00001	0,010	1.91		0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			5,422.77000	5.42277	5,300,190	1.91		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			1,464.31000	1.46431	1,361,110	1.61		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			138.72000	0.13872	159,640	1.61		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			1,439.63000	1.43963	1,337,090	1.61		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			144.25000	0.14425	165,830	1.61		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			1,451.95000	1.45195	1,349,080	1.61		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			141.46000	0.14146	162,710	1.61		0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			299.11000	0.29911	340,470	1.34		0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			896.58000	0.89658	811,970	1.34		0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			295.20000	0.29520	336,140	1.34		0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			878.40000	0.87840	794,620	1.33		0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			302.70000	0.30270	344,470	1.33		0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			887.65000	0.88765	803,460	1.34		0.00	0	
Total R2023 Option												0.00	0		
Total For R2023												0.00	0	31,35	
R2030	On	04/02/2021	Bond Future			9.12145	93.42140	9.09786	93.55768		12.18		83,145,046.00	890	111,07
R2030	On	06/05/2021	Bond Future			9.32472	94.39580	9.30001	94.53389		11.53		0.00	0	
R2030	On	05/08/2021	Bond Future			9.54102	91.41672	9.51511	91.55654		10.95		0.00	0	
R2030	On	04/11/2021	Bond Future			9.75482	92.40092	9.72773	92.54229		10.56		0.00	0	
Total R2030 Future												83,145,046.00	890	111,07	
R2030	On	04/02/2021	Bond Future	9.16	Call			2,177.63000	2.17763	2,061,160	12.31		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/02/2021	Bond Future	9.16	Put		1,819.20000	1.81920	1,839,010	12.31	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Put		1,479.68000	1.47968	1,491,540	12.44	2,983,080.00	2,000	4,00
R2030	On	04/02/2021	Bond Future	9.35	Call		2,816.69000	2.81669	2,689,780	12.50	0.00	0	
R2030	On	04/02/2021	Bond Future	9.35	Put		1,373.33000	1.37333	1,382,700	12.50	0.00	0	2,00
R2030	On	04/02/2021	Bond Future	8.20	Put		5,704.04000	5.70404	5,800,430	11.52	0.00	0	
R2030	On	04/02/2021	Bond Future	9.20	Call		2,303.89000	2.30389	2,185,010	12.34	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	8.37	Put		4,827.22000	4.82722	4,910,290	11.66	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call		492.69000	0.49269	439,480	11.66	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.12	Put		1,927.27000	1.92727	1,949,600	12.28	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put		1,845.79000	1.84579	1,866,210	12.30	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Call		2,639.13000	2.63913	2,514,710	12.44	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call		480.82000	0.48082	428,430	11.65	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put		2,746.02000	2.74602	2,787,260	12.08	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call		1,357.36000	1.35736	1,262,320	12.08	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call		6,422.72000	6.42272	6,278,860	13.40	0.00	0	
R2030	On	04/02/2021	Bond Future	8.20	Call		319.94000	0.31994	280,050	11.52	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	9.20	Put		1,715.68000	1.71568	1,733,080	12.34	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call		2,208.84000	2.20884	2,091,750	12.32	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put		1,792.90000	1.79290	1,812,090	12.32	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call		2,146.66000	2.14666	2,030,800	12.30	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put		322.41000	0.32241	314,830	13.40	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.12	Call		2,055.18000	2.05518	1,941,230	12.28	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.36	Put		4,876.69000	4.87669	4,960,580	11.65	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Call		2,661.95000	2.66195	2,567,740	11.51	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put		3,110.93000	3.11093	3,154,810	11.51	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put		8,326.94000	8.32694	8,431,500	10.91	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call		484.17000	0.48417	450,640	10.91	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call		5,427.71000	5.42771	5,304,400	12.27	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put		3,318.82000	3.31882	3,365,930	11.47	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call		2,474.72000	2.47472	2,383,740	11.47	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call		4,967.15000	4.96715	4,846,980	12.13	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put		1,581.59000	1.58159	1,599,510	12.13	0.00	0	70
R2030	On	06/05/2021	Bond Future	11.71	Call		12,435.05000	12.43505	12,296,150	12.53	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call		2,800.85000	2.80085	2,704,400	11.54	0.00	0	30
R2030	On	06/05/2021	Bond Future	11.69	Call		12,346.91000	12.34691	12,208,030	12.53	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		145.31000	0.14531	144,520	12.53	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call		8,230.59000	8.23059	8,095,810	12.53	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		610.81000	0.61081	614,120	12.53	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call		12,390.99000	12.39099	12,252,090	12.53	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put		1,405.55000	1.40555	1,420,330	12.27	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	06/05/2021	Bond Future	10.95	Put		456.16000	0.45616	457,750	12.53	0.00	0	30
R2030	On	06/05/2021	Bond Future	8.77	Put		4,614.98000	4.61498	4,681,030	11.23	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call		1,587.66000	1.58766	1,515,620	11.23	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put		2,968.92000	2.96892	3,010,560	11.54	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		142.91000	0.14291	142,100	12.53	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		140.53000	0.14053	139,720	12.53	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Call		9,117.79000	9.11779	8,981,290	12.53	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		3,138.93000	3.13893	3,049,530	10.92	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.43	Call		6,378.42000	6.37842	6,259,430	11.82	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		1,604.56000	1.60456	1,625,390	11.82	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		6,302.85000	6.30285	6,184,290	11.79	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		1,629.85000	1.62985	1,651,110	11.79	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Call		6,340.60000	6.34060	6,221,830	11.80	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call		12,920.95000	12.92095	12,783,060	11.90	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		239.56000	0.23956	241,490	11.90	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Put		5,053.54000	5.05354	5,124,400	10.58	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		1,934.13000	1.93413	1,865,170	10.58	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put		3,491.51000	3.49151	3,541,930	10.92	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		1,617.15000	1.61715	1,638,200	11.80	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		6,554.61000	6.55461	6,441,200	11.27	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		2,093.21000	2.09321	2,121,170	11.27	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		1,050.76000	1.05076	1,064,530	11.42	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.59	Call		6,483.71000	6.48371	6,370,720	11.25	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		2,120.26000	2.12026	2,148,640	11.25	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call		6,519.14000	6.51914	6,405,930	11.26	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		2,106.70000	2.10670	2,134,860	11.26	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put		9,020.06000	9.02006	9,121,890	9.88	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		975.20000	0.97520	935,660	9.88	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put		6,799.67000	6.79967	6,885,440	9.90	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call		1,613.65000	1.61365	1,558,050	9.90	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call		9,452.28000	9.45228	9,324,680	11.42	0.00	0	
Total R2030 Option											2,983,080.00	2,000	20,30
Total For R2030											86,128,126.00	2,890	131,37
R2032	On	04/02/2021	Bond Future			10.11395	90.68349	10.10089	90.76230	14.26	0.00	0	118,08
R2032	On	06/05/2021	Bond Future			10.33191	87.48457	10.31824	87.56454	14.26	0.00	0	
R2032	On	05/08/2021	Bond Future			10.55770	88.43597	10.54341	88.51697	13.03	0.00	0	
R2032	On	04/11/2021	Bond Future			10.79078	85.24315	10.77586	85.32509	13.14	0.00	0	
Total R2032 Future											0.00	0	118,08
R2032	On	04/02/2021	Bond Future	9.62	Call		1,042.65000	1.04265	976,850	13.87	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/02/2021	Bond Future	9.62	Put		4,012.84000	4.01284	4,025,850	13.87	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call		1,062.52000	1.06252	996,110	13.88	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put		3,969.57000	3.96957	3,981,970	13.88	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call		516.68000	0.51668	472,140	13.46	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call		5,040.49000	5.04049	4,939,180	15.44	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call		1,022.88000	1.02288	957,710	13.86	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put		841.37000	0.84137	818,870	15.44	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.61	Put		4,056.27000	4.05627	4,069,910	13.86	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put		8,569.47000	8.56947	8,629,460	13.22	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call		144.31000	0.14431	125,490	13.22	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put		5,604.45000	5.60445	5,638,720	13.46	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put		543.63000	0.54363	536,330	15.51	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call		3,344.94000	3.34494	3,272,190	14.32	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.11	Call		10,211.63000	10.21163	10,124,390	15.51	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put		536.72000	0.53672	529,450	15.51	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call		10,254.50000	10.25450	10,167,280	15.51	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put		529.89000	0.52989	522,640	15.51	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call		10,168.78000	10.16878	10,081,510	15.51	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call		12,205.96000	12.20596	12,120,240	15.51	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put		290.05000	0.29005	284,300	15.51	0.00	0	70
R2032	On	06/05/2021	Bond Future	10.33	Put		3,276.14000	3.27614	3,283,360	14.32	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call		6,610.58000	6.61058	6,532,900	13.97	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put		2,144.43000	2.14443	2,147,750	13.97	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call		6,648.55000	6.64855	6,570,760	13.99	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put		2,129.71000	2.12971	2,132,920	13.99	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call		6,572.66000	6.57266	6,495,090	13.96	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put		2,159.25000	2.15925	2,162,680	13.96	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put		9,769.45000	9.76945	9,819,070	12.31	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call		1,291.46000	1.29146	1,259,140	12.31	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call		7,370.63000	7.37063	7,295,990	14.13	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		1,043.85000	1.04385	1,044,400	14.20	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.71	Call		7,406.93000	7.40693	7,332,190	14.15	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		2,492.94000	2.49294	2,500,240	14.13	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		2,478.59000	2.47859	2,485,790	14.15	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		7,334.37000	7.33437	7,259,840	14.12	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		2,507.37000	2.50737	2,514,780	14.12	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		7,460.28000	7.46028	7,499,630	12.38	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		2,038.38000	2.03838	1,995,790	12.38	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call		11,283.34000	11.28334	11,201,950	14.20	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total R2032 Option										0.00	0	5,97
Total For R2032										0.00	0	124,05
R2035 On 04/02/2021 Bond Future			10.87892	89.69746	10.84021	89.94424		15.80		24,935,893.88	278	98,05
R2035 On 06/05/2021 Bond Future			11.10255	86.15899	11.06218	86.40873		16.03		0.00	0	
R2035 On 05/08/2021 Bond Future			11.33740	87.09577	11.29526	87.34841		14.80		0.00	0	
R2035 On 04/11/2021 Bond Future			11.57850	83.55891	11.53455	83.81435		14.93		0.00	0	
Total R2035 Future										24,935,893.88	278	98,05
R2035 On 04/02/2021 Bond Future	10.05	Call			609.33000	0.60933	529,030	14.76		0.00	0	
R2035 On 04/02/2021 Bond Future	10.05	Put			5,882.36000	5.88236	6,048,840	14.76		0.00	0	
R2035 On 04/02/2021 Bond Future	11.14	Call			3,577.06000	3.57706	3,369,750	16.35		0.00	0	
R2035 On 04/02/2021 Bond Future	11.14	Put			1,692.76000	1.69276	1,732,230	16.35		0.00	0	65
R2035 On 04/02/2021 Bond Future	10.06	Call			623.85000	0.62385	542,280	14.77		0.00	0	
R2035 On 04/02/2021 Bond Future	10.06	Put			5,827.25000	5.82725	5,992,460	14.77		0.00	0	
R2035 On 04/02/2021 Bond Future	10.04	Call			595.16000	0.59516	516,110	14.74		0.00	0	
R2035 On 04/02/2021 Bond Future	10.04	Put			5,937.90000	5.93790	6,105,630	14.74		0.00	0	
R2035 On 04/02/2021 Bond Future	10.14	Call			747.74000	0.74774	655,880	14.91		0.00	0	
R2035 On 04/02/2021 Bond Future	10.14	Put			5,396.84000	5.39684	5,551,760	14.91		0.00	0	65
R2035 On 06/05/2021 Bond Future	12.91	Call			11,035.90000	11.03590	10,797,780	17.49		0.00	0	
R2035 On 06/05/2021 Bond Future	12.91	Put			633.49000	0.63349	645,110	17.49		0.00	0	60
R2035 On 06/05/2021 Bond Future	10.40	Put			6,121.74000	6.12174	6,258,710	15.41		0.00	0	
R2035 On 06/05/2021 Bond Future	12.77	Call			10,429.12000	10.42912	10,193,530	17.49		0.00	0	
R2035 On 06/05/2021 Bond Future	12.77	Put			746.10000	0.74610	760,250	17.49		0.00	0	1,65
R2035 On 06/05/2021 Bond Future	10.81	Put			4,497.04000	4.49704	4,601,660	15.86		0.00	0	
R2035 On 06/05/2021 Bond Future	11.05	Put			3,707.79000	3.70779	3,795,060	16.08		0.00	0	50
R2035 On 06/05/2021 Bond Future	11.15	Put			3,414.89000	3.41489	3,495,380	16.18		0.00	0	
R2035 On 06/05/2021 Bond Future	11.15	Call			3,956.78000	3.95678	3,787,530	16.18		0.00	0	60
R2035 On 06/05/2021 Bond Future	10.24	Put			6,856.45000	6.85645	7,006,510	15.22		0.00	0	
R2035 On 06/05/2021 Bond Future	10.24	Call			1,526.82000	1.52682	1,427,140	15.22		0.00	0	75
R2035 On 06/05/2021 Bond Future	12.37	Call			8,733.63000	8.73363	8,507,550	17.49		0.00	0	
R2035 On 06/05/2021 Bond Future	10.40	Call			1,866.75000	1.86675	1,753,980	15.41		0.00	0	60
R2035 On 06/05/2021 Bond Future	11.55	Call			5,402.99000	5.40299	5,209,630	16.71		0.00	0	
R2035 On 06/05/2021 Bond Future	11.55	Put			2,456.28000	2.45628	2,512,660	16.71		0.00	0	1,65
R2035 On 06/05/2021 Bond Future	12.02	Call			7,319.44000	7.31944	7,104,850	17.49		0.00	0	
R2035 On 06/05/2021 Bond Future	12.02	Put			1,674.65000	1.67465	1,709,800	17.49		0.00	0	75
R2035 On 06/05/2021 Bond Future	12.36	Call			8,692.18000	8.69218	8,466,390	17.49		0.00	0	
R2035 On 06/05/2021 Bond Future	10.81	Call			2,912.30000	2.91230	2,767,180	15.86		0.00	0	1,65
R2035 On 06/05/2021 Bond Future	11.32	Call			4,543.54000	4.54354	4,363,410	16.38		0.00	0	
R2035 On 06/05/2021 Bond Future	11.32	Put			2,967.05000	2.96705	3,036,660	16.38		0.00	0	75
R2035 On 06/05/2021 Bond Future	10.05	Call			1,176.67000	1.17667	1,092,360	14.99		0.00	0	50

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	06/05/2021	Bond Future	11.05	Call		3,632.24000	3.63224	3,469,770	16.08	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		1,177.36000	1.17736	1,201,310	17.49	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		1,164.81000	1.16481	1,188,470	17.49	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		8,650.80000	8.65080	8,425,290	17.49	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		1,190.03000	1.19003	1,214,260	17.49	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Call		2,221.44000	2.22144	2,096,530	15.58	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put		5,485.76000	5.48576	5,610,590	15.58	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put		7,806.95000	7.80695	7,972,380	14.99	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.08000	0.00008	0,070	13.81	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		50,975.65000	50.97565	51,228,280	13.81	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.09000	0.00009	0,070	13.81	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		50,858.95000	50.85895	51,111,570	13.81	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.09000	0.00009	0,070	13.81	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		50,742.37000	50.74237	50,994,990	13.81	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Put		9,893.67000	9.89367	10,065,020	14.03	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		1,751.90000	1.75190	1,667,810	14.03	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.12	Put		10,471.78000	10.47178	10,648,600	14.03	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,591.00000	1.59100	1,512,380	14.03	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		5,505.34000	5.50534	5,339,700	15.14	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		8,266.60000	8.26660	8,069,380	16.12	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		2,755.54000	2.75554	2,813,760	16.12	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		8,199.42000	8.19942	8,002,880	16.12	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		2,793.64000	2.79364	2,852,540	16.12	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Call		8,232.99000	8.23299	8,036,110	16.12	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		6,266.42000	6.26642	6,390,630	14.57	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.62	Call		2,447.27000	2.44727	2,342,270	14.15	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		12,919.06000	12.91906	12,687,990	16.12	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		1,049.18000	1.04918	1,073,550	16.12	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.08	Call		3,554.90000	3.55490	3,423,670	14.57	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		2,774.54000	2.77454	2,833,100	16.12	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put		4,264.17000	4.26417	4,353,970	15.14	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.62	Put		8,037.14000	8.03714	8,187,580	14.15	0.00	0	
Total R2035 Option											0.00	0	15,47
Total For R2035											24,935,893.88	278	113,52
R2037	On	04/02/2021	Bond Future			11.10230	80.93820	11.05837	81.21570	17.79	0.00	0	129,30
R2037	On	06/05/2021	Bond Future			11.32576	81.78258	11.27996	82.06334	17.14	0.00	0	
R2037	On	05/08/2021	Bond Future			11.56226	78.41622	11.51445	78.70013	16.64	0.00	0	
R2037	On	04/11/2021	Bond Future			11.79254	79.26061	11.74273	79.54774	15.94	0.00	0	
Total R2037 Future											0.00	0	129,30

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	04/02/2021	Bond Future	10.28	Call		660.04000	0.66004	569,610	16.61	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put		5,826.37000	5.82637	6,013,440	16.61	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call		675.05000	0.67505	583,250	16.63	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put		786.68000	0.78668	799,270	19.70	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		6,260.45000	6.26045	5,995,540	19.70	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call		5,935.93000	5.93593	5,673,840	19.54	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put		862.02000	0.86202	877,430	19.54	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put		4,798.07000	4.79807	4,956,960	16.99	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Call		14,560.34000	14.56034	14,281,560	19.77	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put		23.53000	0.02353	22,250	19.77	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call		1,887.35000	1.88735	1,717,340	17.60	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put		3,223.55000	3.22355	3,331,040	17.60	0.00	0	;
R2037	On	04/02/2021	Bond Future	10.35	Call		770.19000	0.77019	670,060	16.74	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		5,881.16000	5.88116	6,069,590	16.59	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		5,771.90000	5.77190	5,957,600	16.63	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call		645.26000	0.64526	556,190	16.59	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		5,451.89000	5.45189	5,629,260	16.74	0.00	0	;
R2037	On	04/02/2021	Bond Future	9.65	Put		9,858.88000	9.85888	10,107,630	16.24	0.00	0	;
R2037	On	04/02/2021	Bond Future	9.65	Call		140.74000	0.14074	111,990	16.24	0.00	0	;
R2037	On	04/02/2021	Bond Future	10.48	Call		1,005.61000	1.00561	887,000	16.99	0.00	0	24
R2037	On	06/05/2021	Bond Future	12.42	Call		8,016.38000	8.01638	7,772,130	18.69	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		1,453.42000	1.45342	1,489,930	18.69	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		8,055.71000	8.05571	7,811,080	18.69	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		1,438.92000	1.43892	1,475,050	18.69	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		8,095.10000	8.09510	7,850,100	18.69	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		1,424.53000	1.42453	1,460,290	18.69	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		2,624.00000	2.62400	2,691,670	17.68	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		6,911.80000	6.91180	6,696,480	17.65	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		2,656.83000	2.65683	2,725,420	17.65	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		6,949.98000	6.94998	6,734,200	17.67	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		2,640.36000	2.64036	2,708,490	17.67	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		6,988.20000	6.98820	6,771,960	17.68	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		8,577.56000	8.57756	8,355,230	17.21	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		2,662.46000	2.66246	2,727,260	17.21	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		8,511.32000	8.51132	8,289,730	17.21	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		2,698.65000	2.69865	2,764,190	17.21	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		8,544.42000	8.54442	8,322,460	17.21	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		2,680.51000	2.68051	2,745,680	17.21	0.00	0	
Total R2037 Option											0.00	0	1,25

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R2037										0.00	0	130,55
R2040 On 04/02/2021 Bond Future			11.23458	82.82750	11.19574	83.08777		18.04		0.00	0	78,9
R2040 On 06/05/2021 Bond Future			11.45411	83.69168	11.41360	83.95493		17.58		0.00	0	
R2040 On 05/08/2021 Bond Future			11.68640	80.09570	11.64406	80.36206		17.25		0.00	0	
R2040 On 04/11/2021 Bond Future			11.91214	80.95830	11.86802	81.22755		16.46		0.00	0	
Total R2040 Future										0.00	0	78,9'
R2040 On 04/02/2021 Bond Future	10.41	Call			657.23000	0.65723	571,090	16.93		0.00	0	
R2040 On 04/02/2021 Bond Future	10.41	Put			6,217.81000	6.21781	6,391,940	16.93		0.00	0	
R2040 On 04/02/2021 Bond Future	10.42	Call			673.15000	0.67315	585,640	16.95		0.00	0	
R2040 On 04/02/2021 Bond Future	10.24	Put			7,266.50000	7.26650	7,462,940	16.52		0.00	0	
R2040 On 04/02/2021 Bond Future	10.24	Call			424.80000	0.42480	360,970	16.52		0.00	0	50
R2040 On 04/02/2021 Bond Future	11.57	Call			4,118.32000	4.11832	3,892,870	19.14		0.00	0	
R2040 On 04/02/2021 Bond Future	10.07	Put			8,417.96000	8.41796	8,632,890	16.25		0.00	0	
R2040 On 04/02/2021 Bond Future	10.07	Call			265.67000	0.26567	220,330	16.25		0.00	0	80
R2040 On 04/02/2021 Bond Future	11.74	Call			4,874.33000	4.87433	4,637,290	19.56		0.00	0	
R2040 On 04/02/2021 Bond Future	10.40	Put			6,276.69000	6.27669	6,452,200	16.90		0.00	0	
R2040 On 04/02/2021 Bond Future	9.49	Put			12,903.12000	12.90312	13,152,160	16.14		0.00	0	
R2040 On 04/02/2021 Bond Future	9.49	Call			46.43000	0.04643	35,200	16.14		0.00	0	50
R2040 On 04/02/2021 Bond Future	10.42	Put			6,159.27000	6.15927	6,332,030	16.95		0.00	0	
R2040 On 04/02/2021 Bond Future	10.40	Call			641.55000	0.64155	556,790	16.90		0.00	0	
R2040 On 04/02/2021 Bond Future	11.74	Put			1,344.11000	1.34411	1,367,340	19.56		0.00	0	80
R2040 On 04/02/2021 Bond Future	11.57	Put			1,664.21000	1.66421	1,699,030	19.14		0.00	0	50
R2040 On 04/02/2021 Bond Future	9.57	Put			12,246.10000	12.24610	12,492,360	16.14		0.00	0	
R2040 On 04/02/2021 Bond Future	9.57	Call			60.50000	0.06050	46,490	16.14		0.00	0	80
R2040 On 06/05/2021 Bond Future	12.43	Put			1,720.88000	1.72088	1,755,820	19.22		0.00	0	
R2040 On 06/05/2021 Bond Future	12.44	Call			7,972.62000	7.97262	7,743,940	19.22		0.00	0	
R2040 On 06/05/2021 Bond Future	12.44	Put			1,704.08000	1.70408	1,738,650	19.22		0.00	0	
R2040 On 06/05/2021 Bond Future	12.42	Call			7,891.81000	7.89181	7,663,870	19.22		0.00	0	
R2040 On 06/05/2021 Bond Future	11.58	Put			3,447.12000	3.44712	3,525,520	17.99		0.00	0	
R2040 On 06/05/2021 Bond Future	11.58	Call			4,519.79000	4.51979	4,334,940	17.99		0.00	0	30
R2040 On 06/05/2021 Bond Future	13.38	Call			11,971.64000	11.97164	11,719,250	19.22		0.00	0	
R2040 On 06/05/2021 Bond Future	12.42	Put			1,737.81000	1.73781	1,773,120	19.22		0.00	0	
R2040 On 06/05/2021 Bond Future	13.38	Put			627.78000	0.62778	638,640	19.22		0.00	0	30
R2040 On 06/05/2021 Bond Future	12.43	Call			7,932.18000	7.93218	7,703,870	19.22		0.00	0	
R2040 On 06/05/2021 Bond Future	10.83	Put			6,165.21000	6.16521	6,301,130	17.08		0.00	0	
R2040 On 06/05/2021 Bond Future	10.83	Call			2,215.60000	2.21560	2,088,270	17.08		0.00	0	30
R2040 On 05/08/2021 Bond Future	12.48	Call			7,721.69000	7.72169	7,512,680	18.70		0.00	0	
R2040 On 05/08/2021 Bond Future	12.48	Put			2,716.87000	2.71687	2,774,220	18.70		0.00	0	
R2040 On 05/08/2021 Bond Future	12.49	Call			7,762.08000	7.76208	7,552,670	18.72		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	05/08/2021	Bond Future	12.49	Put		2,700.50000	2.70050	2,757,450	18.72	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		7,681.58000	7.68158	7,472,970	18.68	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		2,876.79000	2.87679	2,747,760	16.77	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.55	Put		4,917.58000	4.91758	5,022,360	17.30	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		4,320.71000	4.32071	4,159,130	17.30	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		16,829.30000	16.82930	16,570,130	18.74	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		2,733.59000	2.73359	2,791,340	18.68	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		342.67000	0.34267	349,860	18.74	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.05	Put		6,769.68000	6.76968	6,907,010	16.77	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		8,830.24000	8.83024	8,621,000	17.74	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		2,902.70000	2.90270	2,962,710	17.74	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		8,864.68000	8.86468	8,655,090	17.74	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		2,883.30000	2.88330	2,942,960	17.74	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		8,795.84000	8.79584	8,586,950	17.74	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		2,922.21000	2.92221	2,982,570	17.74	0.00	0	
Total R2040 Option											0.00	0	7,50
Total For R2040											0.00	0	86,4
R2044	On	04/02/2021	Bond Future			11.34034	79.18187	11.29109	79.51097	19.03	316,727.48	4	44,10
R2044	On	06/05/2021	Bond Future			11.55405	80.00802	11.50266	80.34083	18.51	0.00	0	
R2044	On	05/08/2021	Bond Future			11.78009	76.49721	11.72636	76.83382	18.15	0.00	0	
R2044	On	04/11/2021	Bond Future			11.99951	77.32109	11.94348	77.66136	17.30	0.00	0	
Total R2044 Future											316,727.48	4	44,10
R2044	On	04/02/2021	Bond Future	10.84	Call		1,303.11000	1.30311	1,149,660	18.28	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		4,429.11000	4.42911	4,604,760	18.28	0.00	0	20
R2044	On	04/02/2021	Bond Future	10.29	Call		368.40000	0.36840	302,870	17.11	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		7,596.33000	7.59633	7,859,900	17.11	0.00	0	20
R2044	On	04/02/2021	Bond Future	9.66	Put		12,421.09000	12.42109	12,734,510	17.04	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		191.28000	0.19128	151,640	17.04	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Call		443.86000	0.44386	368,790	17.23	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		7,130.98000	7.13098	7,385,010	17.23	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		61.34000	0.06134	45,660	17.04	0.00	0	20
R2044	On	04/02/2021	Bond Future	10.37	Call		455.50000	0.45550	379,020	17.24	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		7,065.82000	7.06582	7,318,440	17.24	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		432.43000	0.43243	358,770	17.21	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		7,196.46000	7.19646	7,451,900	17.21	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Put		9,397.54000	9.39754	9,687,000	17.04	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Call		7,836.52000	7.83652	7,557,880	20.23	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		7,579.19000	7.57919	7,303,540	20.11	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put		4,262.50000	4.26250	4,395,570	18.39	0.00	0	3,10

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	06/05/2021	Bond Future	11.79	Call		4,937.84000	4.93784	4,704,420	18.87	0.00	0	
R2044	On	06/05/2021	Bond Future	11.79	Put		3,107.68000	3.10768	3,207,070	18.87	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.35	Put		4,434.89000	4.43489	4,572,670	18.34	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		3,431.74000	3.43174	3,236,710	18.34	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.45	Put		1,856.86000	1.85686	1,913,510	20.13	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		1,787.81000	1.78781	1,841,980	20.23	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call		5,358.04000	5.35804	5,116,160	19.05	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		2,846.66000	2.84666	2,937,590	19.05	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		7,536.37000	7.53637	7,261,230	20.08	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		1,885.38000	1.88538	1,943,050	20.08	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put		5,379.31000	5.37931	5,541,810	18.02	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	10.70	Put		7,203.17000	7.20317	7,408,040	17.41	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call		1,673.43000	1.67343	1,545,490	17.41	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call		3,590.31000	3.59031	3,390,570	18.39	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		1,871.15000	1.87115	1,928,310	20.11	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		7,621.87000	7.62187	7,345,710	20.13	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Call		2,685.29000	2.68529	2,514,980	18.02	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		7,831.35000	7.83135	7,571,970	19.45	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		2,602.30000	2.60230	2,679,530	19.45	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		7,751.59000	7.75159	7,493,210	19.41	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		2,634.00000	2.63400	2,712,230	19.41	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		7,791.35000	7.79135	7,532,460	19.43	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		2,617.99000	2.61799	2,695,710	19.43	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		3,089.36000	3.08936	3,174,560	18.65	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		8,588.07000	8.58807	8,332,550	18.65	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		3,069.25000	3.06925	3,154,000	18.65	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		8,521.37000	8.52137	8,266,760	18.65	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		3,109.58000	3.10958	3,195,240	18.65	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		8,554.70000	8.55470	8,299,630	18.65	0.00	0	
Total R2044 Option											0.00	0	19,35
Total For R2044											316,727.48	4	63,56
R2048	On	04/02/2021	Bond Future			11.24699	82.85333	11.21315	83.08589	18.28	0.00	0	115,32
R2048	On	06/05/2021	Bond Future			11.44821	79.30652	11.41288	79.54186	18.86	0.00	0	
R2048	On	05/08/2021	Bond Future			11.65881	80.16888	11.62189	80.40692	17.58	0.00	0	
R2048	On	04/11/2021	Bond Future			11.87361	76.62051	11.83505	76.86122	17.67	0.00	0	
Total R2048 Future											0.00	0	115,32
R2048	On	04/02/2021	Bond Future	10.47	Call		647.48000	0.64748	566,930	16.60	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		6,077.86000	6.07786	6,229,870	16.60	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		663.41000	0.66341	581,560	16.62	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	04/02/2021	Bond Future	10.46	Put		6,139.71000	6.13971	6,293,020	16.58	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Put		4,288.36000	4.28836	4,394,790	17.42	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Call		1,347.96000	1.34796	1,221,830	17.42	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	9.80	Put		11,011.08000	11.01108	11,223,480	16.20	0.00	0	
R2048	On	04/02/2021	Bond Future	9.80	Call		100.20000	0.10020	80,040	16.20	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	10.48	Put		6,016.40000	6.01640	6,167,110	16.62	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Put		1,804.40000	1.80440	1,835,640	18.68	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call		3,737.86000	3.73786	3,536,540	18.68	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Put		4,531.85000	4.53185	4,645,090	17.30	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call		1,222.50000	1.22250	1,103,180	17.30	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		631.81000	0.63181	552,560	16.58	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call		7,724.02000	7.72402	7,518,160	20.64	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		1,887.03000	1.88703	1,916,510	20.64	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		7,763.97000	7.76397	7,557,780	20.64	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		1,868.98000	1.86898	1,898,130	20.64	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		7,684.13000	7.68413	7,478,600	20.64	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		1,905.23000	1.90523	1,935,040	20.64	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		2,694.64000	2.69464	2,741,020	19.09	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		8,052.51000	8.05251	7,860,520	19.09	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		2,674.39000	2.67439	2,720,440	19.09	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		8,088.80000	8.08880	7,896,480	19.09	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		2,654.04000	2.65404	2,699,760	19.09	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		8,016.03000	8.01603	7,824,370	19.09	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		8,841.83000	8.84183	8,652,480	19.03	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		2,992.89000	2.99289	3,044,250	19.03	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		8,876.02000	8.87602	8,686,380	19.03	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		2,973.05000	2.97305	3,024,120	19.03	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		8,807.66000	8.80766	8,618,620	19.03	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		3,012.83000	3.01283	3,064,500	19.03	0.00	0	
Total R2048 Option											0.00	0	4,28
Total For R2048											0.00	0	119,60
R209	On	04/02/2021	Bond Future			10.56511	70.00312	10.52613	70.22419	18.59	0.00	0	26,66
R209	On	06/05/2021	Bond Future			10.75690	67.59331	10.71642	67.81695	18.39	0.00	0	3,50
R209	On	05/08/2021	Bond Future			10.95373	68.32835	10.91169	68.55457	16.75	0.00	0	
R209	On	04/11/2021	Bond Future			11.15466	65.92385	11.11101	66.15262	16.92	0.00	0	
Total R209 Future											0.00	0	30,16
R209	On	04/02/2021	Bond Future	10.11	Call		1,239.76000	1.23976	1,120,450	18.15	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		3,665.90000	3.66590	3,767,660	18.15	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		1,260.41000	1.26041	1,139,990	18.16	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/02/2021	Bond Future	10.12	Put		3,626.80000	3.62680	3,727,450	18.16	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		1,219.31000	1.21931	1,101,130	18.13	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		3,705.27000	3.70527	3,808,160	18.13	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put		1,569.85000	1.56985	1,603,530	19.68	0.00	0	1,2!
R209	On	06/05/2021	Bond Future	10.25	Put		4,765.30000	4.76530	4,872,850	17.90	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		815.05000	0.81505	830,880	19.97	0.00	0	9,1!
R209	On	06/05/2021	Bond Future	12.23	Call		8,511.25000	8.51125	8,303,860	19.97	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put		2,585.59000	2.58559	2,646,040	18.65	0.00	0	3,5!
R209	On	06/05/2021	Bond Future	10.00	Put		5,735.34000	5.73534	5,860,630	17.64	0.00	0	
R209	On	06/05/2021	Bond Future	10.00	Call		1,593.33000	1.59333	1,494,980	17.64	0.00	0	1,5!
R209	On	06/05/2021	Bond Future	11.60	Call		6,216.39000	6.21639	6,026,430	19.68	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		8,474.16000	8.47416	8,266,970	19.97	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		842.71000	0.84271	859,160	19.97	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		2,109.15000	2.10915	1,993,060	17.90	0.00	0	5,3!
R209	On	06/05/2021	Bond Future	11.25	Call		4,959.73000	4.95973	4,784,020	19.03	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		2,096.13000	2.09613	2,144,060	19.03	0.00	0	9,1!
R209	On	06/05/2021	Bond Future	12.25	Call		8,585.55000	8.58555	8,377,740	19.97	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put		6,840.77000	6.84077	6,983,650	17.41	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call		1,167.57000	1.16757	1,086,810	17.41	0.00	0	1,2!
R209	On	06/05/2021	Bond Future	11.00	Call		4,129.97000	4.12997	3,966,780	18.65	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		833.40000	0.83340	849,650	19.97	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		8,548.39000	8.54839	8,340,790	19.97	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		824.18000	0.82418	840,220	19.97	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Call		2,968.66000	2.96866	2,829,040	18.25	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put		3,617.88000	3.61788	3,701,900	18.25	0.00	0	1,2!
R209	On	05/08/2021	Bond Future	11.81	Put		2,100.76000	2.10076	2,147,000	18.21	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		6,638.84000	6.63884	6,459,540	18.21	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		2,135.03000	2.13503	2,181,950	18.21	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		6,670.34000	6.67034	6,490,700	18.21	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		2,117.84000	2.11784	2,164,420	18.21	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		6,701.89000	6.70189	6,521,910	18.21	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		7,640.50000	7.64050	7,460,420	18.30	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		2,307.69000	2.30769	2,356,380	18.30	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		7,580.17000	7.58017	7,400,690	18.30	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		2,340.37000	2.34037	2,389,660	18.30	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Call		7,610.31000	7.61031	7,430,530	18.30	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		2,323.98000	2.32398	2,372,970	18.30	0.00	0	
Total R209 Option											0.00	0	32,37
Total For R209											0.00	0	62,54

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R210	On	04/02/2021			192.52938	192.52938	192.51949	192.51949			0.00	0	1,21
R210	On	06/05/2021			191.87369	191.87369	191.86445	191.86445			0.00	0	
R210	On	05/08/2021			194.00545	194.00545	193.99648	193.99648			0.00	0	
R210	On	04/11/2021			193.40179	193.40179	193.39288	193.39288			0.00	0	
Total R210 Future											0.00	0	1,21
Total For R210											0.00	0	1,21
R212	On	04/02/2021			169.95669	169.95669	169.94065	169.94065			0.00	0	6,34
R212	On	06/05/2021			171.76993	171.76993	171.75440	171.75440			0.00	0	
R212	On	05/08/2021			171.34975	171.34975	171.33437	171.33437			0.00	0	
R212	On	04/11/2021			173.23280	173.23280	173.21741	173.21741			0.00	0	
Total R212 Future											0.00	0	6,34
Total For R212											0.00	0	6,34
R213	On	04/02/2021			9.61019	86.53607	9.59186	86.63961		13.70	0.00	0	8,94
R213	On	06/05/2021			9.80938	83.90965	9.79023	84.01465		13.46	0.00	0	
R213	On	05/08/2021			10.01855	84.82186	9.99855	84.92818		12.28	0.00	0	
R213	On	04/11/2021			10.23572	82.20569	10.21486	82.31321		12.36	0.00	0	
Total R213 Future											0.00	0	8,94
R213	On	04/02/2021	9.40	Call			1,559.13000	1.55913	1,471,240	13.62	0.00	0	
R213	On	04/02/2021	9.40	Put			2,653.02000	2.65302	2,668,670	13.62	0.00	0	
R213	On	04/02/2021	9.41	Call			1,583.69000	1.58369	1,495,220	13.63	0.00	0	
R213	On	04/02/2021	9.41	Put			2,620.11000	2.62011	2,635,180	13.63	0.00	0	
R213	On	04/02/2021	9.39	Call			1,534.80000	1.53480	1,447,490	13.62	0.00	0	
R213	On	04/02/2021	9.39	Put			2,686.22000	2.68622	2,702,450	13.62	0.00	0	
R213	On	06/05/2021	11.91	Put			278.84000	0.27884	275,890	14.61	0.00	0	
R213	On	06/05/2021	11.89	Call			10,829.60000	10.82960	10,721,640	14.61	0.00	0	
R213	On	06/05/2021	11.89	Put			287.03000	0.28703	284,070	14.61	0.00	0	
R213	On	06/05/2021	11.90	Call			10,871.30000	10.87130	10,763,340	14.61	0.00	0	
R213	On	06/05/2021	11.90	Put			282.91000	0.28291	279,950	14.61	0.00	0	
R213	On	06/05/2021	11.91	Call			10,913.01000	10.91301	10,805,060	14.61	0.00	0	
R213	On	05/08/2021	10.14	Put			3,100.57000	3.10057	3,127,510	12.38	0.00	0	21
R213	On	05/08/2021	9.34	Put			5,484.46000	5.48446	5,535,070	11.79	0.00	0	
R213	On	05/08/2021	9.34	Call			1,880.88000	1.88088	1,825,170	11.79	0.00	0	21
R213	On	05/08/2021	10.86	Put			1,811.99000	1.81199	1,824,160	13.16	0.00	0	
R213	On	05/08/2021	10.84	Call			6,159.87000	6.15987	6,066,050	13.13	0.00	0	
R213	On	05/08/2021	10.84	Put			1,838.21000	1.83821	1,850,710	13.13	0.00	0	
R213	On	05/08/2021	10.78	Call			5,943.52000	5.94352	5,850,670	13.05	0.00	0	
R213	On	05/08/2021	10.78	Put			1,919.98000	1.91998	1,933,450	13.05	0.00	0	21
R213	On	05/08/2021	10.14	Call			3,848.67000	3.84867	3,769,290	12.38	0.00	0	
R213	On	05/08/2021	10.85	Call			6,196.25000	6.19625	6,102,270	13.15	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	05/08/2021	Bond Future	10.85	Put		1,825.05000	1.82505	1,837,390	13.15	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		6,232.69000	6.23269	6,138,540	13.16	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		2,246.02000	2.24602	2,263,240	13.18	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call		6,683.86000	6.68386	6,593,410	13.20	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put		2,232.32000	2.23232	2,249,390	13.20	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call		6,615.13000	6.61513	6,524,980	13.17	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		2,259.52000	2.25952	2,276,890	13.17	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call		6,649.61000	6.64961	6,559,310	13.18	0.00	0	
Total R213 Option											0.00	0	60
Total For R213											0.00	0	9,54
R214	On	04/02/2021	Bond Future			11.05521	66.45899	11.01623	66.67825	20.42	0.00	0	15,47
R214	On	06/05/2021	Bond Future			11.24733	63.87545	11.20681	64.09723	20.23	0.00	0	
R214	On	05/08/2021	Bond Future			11.44756	64.56993	11.40539	64.79429	18.41	0.00	0	
R214	On	04/11/2021	Bond Future			11.65148	61.98796	11.60763	62.21482	18.66	0.00	0	
Total R214 Future											0.00	0	15,47
R214	On	04/02/2021	Bond Future	10.32	Call		822.33000	0.82233	729,840	19.53	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		4,950.84000	4.95084	5,077,610	19.53	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		837.75000	0.83775	744,180	19.54	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		4,903.99000	4.90399	5,029,680	19.54	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		807.01000	0.80701	715,600	19.51	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		4,997.87000	4.99787	5,125,720	19.51	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		6,842.42000	6.84242	6,648,970	21.97	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		1,511.00000	1.51100	1,539,330	21.97	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call		6,875.72000	6.87572	6,681,980	21.97	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		1,496.79000	1.49679	1,524,830	21.97	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		6,909.06000	6.90906	6,715,030	21.97	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		1,482.69000	1.48269	1,510,440	21.97	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		2,686.17000	2.68617	2,741,590	19.57	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		5,814.22000	5.81422	5,646,030	19.53	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		2,718.50000	2.71850	2,774,670	19.53	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		5,847.08000	5.84708	5,678,520	19.55	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		2,702.28000	2.70228	2,758,080	19.55	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		5,879.99000	5.87999	5,711,050	19.57	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		7,108.16000	7.10816	6,935,900	20.15	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		2,838.58000	2.83858	2,893,180	20.15	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		7,043.93000	7.04393	6,872,280	20.11	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		2,866.74000	2.86674	2,921,950	20.11	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		7,076.15000	7.07615	6,904,190	20.13	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		2,852.73000	2.85273	2,907,630	20.13	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R214 Option										0.00	0	
Total For R214										0.00	0	15,47
Total for Bond										740,771,012.09	8,300	1,054,20
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total E170 Future										0.00	0	
Total For E170										0.00	0	
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R210 Future									0.00	0	
Total For R210									0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R212 Future									0.00	0	
Total For R212									0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213 Future									0.00	0	
Total For R213									0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future									0.00	0	
Total For R213/R186									0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future									0.00	0	
Total For R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 04/02/2021 GOVI			736.77700	736.77700	738.02300	738.02300			7,367,770.00	1	96
GOVI On 06/05/2021 GOVI			744.44800	744.44800	745.71600	745.71600			0.00	0	
GOVI On 05/08/2021 GOVI			752.44900	752.44900	753.73500	753.73500			0.00	0	
GOVI On 04/11/2021 GOVI			760.62400	760.62400	761.92600	761.92600			0.00	0	
Total GOVI Future									7,367,770.00	1	96
GOVI On 04/02/2021 GOVI	750.95	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/02/2021 GOVI	750.95	Put			129,270.00000	12.92700	141,730,000		0.00	0	
GOVI On 04/02/2021 GOVI	750.96	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/02/2021 GOVI	750.96	Put			129,370.00000	12.93700	141,830,000		0.00	0	
GOVI On 04/02/2021 GOVI	750.94	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/02/2021 GOVI	750.94	Put			129,170.00000	12.91700	141,630,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Call			670,460.00000	67.04600	657,780,000		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			670,360.00000	67.03600	657,680,000		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			670,260.00000	67.02600	657,580,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.69	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Call			346,050.00000	34.60500	333,190,000		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	05/08/2021	GOVI	719.13	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.14	Call		345,950.00000	34.59500	333,090,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.14	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Call		345,850.00000	34.58500	332,990,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call		335,160.00000	33.51600	322,140,000		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		335,060.00000	33.50600	322,040,000		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		335,260.00000	33.52600	322,240,000		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											7,367,770.00	1	9€
Total for GOVI											7,367,770.00	1	9€
AL37	On	04/02/2021	Index Future			773.80000	773.80000	774.44700	774.44700		0.00	0	
AL37	On	06/05/2021	Index Future			781.85700	781.85700	782.52000	782.52000		0.00	0	
AL37	On	05/08/2021	Index Future			790.26000	790.26000	790.93500	790.93500		0.00	0	
AL37	On	04/11/2021	Index Future			798.84600	798.84600	799.53000	799.53000		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	04/02/2021	Index Future			852.48700	852.48700	853.26000	853.26000		0.00	0	
AL7T	On	06/05/2021	Index Future			861.36400	861.36400	862.15500	862.15500		0.00	0	
AL7T	On	05/08/2021	Index Future			870.62100	870.62100	871.42600	871.42600		0.00	0	
AL7T	On	04/11/2021	Index Future			880.08000	880.08000	880.89600	880.89600		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	04/02/2021	Index Future			746.08600	746.08600	747.38600	747.38600		0.00	0	2€
ALBI	On	06/05/2021	Index Future			753.85400	753.85400	755.17700	755.17700		0.00	0	
ALBI	On	05/08/2021	Index Future			761.95600	761.95600	763.29800	763.29800		0.00	0	
ALBI	On	04/11/2021	Index Future			770.23500	770.23500	771.59300	771.59300		0.00	0	
Total ALBI Future											0.00	0	2€
Total For ALBI											0.00	0	2€
IGOV	On	04/02/2021	Index Future			264.02700	264.02700	263.97900	263.97900		0.00	0	1,0€
IGOV	On	06/05/2021	Index Future			266.84100	266.84100	266.79500	266.79500		0.00	0	
IGOV	On	05/08/2021	Index Future			269.77300	269.77300	269.72800	269.72800		0.00	0	
IGOV	On	04/11/2021	Index Future			272.76700	272.76700	272.72300	272.72300		0.00	0	
Total IGOV Future											0.00	0	1,1€
Total For IGOV											0.00	0	1,1€
Total for Index											0.00	0	1,3€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
JIBAR f On 15/12/2020 Jibar Future			3.57500	96.42500	3.54500	96.45500			0.00	0	30,0
JIBAR f On 20/01/2021 Jibar Future			3.62500	96.37500	3.59500	96.40500			0.00	0	
JIBAR f On 17/02/2021 Jibar Future			3.61000	96.39000	3.57000	96.43000			0.00	0	
JIBAR f On 17/03/2021 Jibar Future			3.63500	96.36500	3.59500	96.40500			0.00	0	
JIBAR f On 21/04/2021 Jibar Future			3.63000	96.37000	3.59000	96.41000			0.00	0	
JIBAR f On 19/05/2021 Jibar Future			3.65000	96.35000	3.60000	96.40000			0.00	0	
JIBAR f On 15/06/2021 Jibar Future			3.66000	96.34000	3.62000	96.38000			0.00	0	
JIBAR f On 15/09/2021 Jibar Future			3.78500	96.21500	3.71500	96.28500			0.00	0	30,00
JIBAR f On 15/12/2021 Jibar Future			3.94000	96.06000	3.88500	96.11500			0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.10000	95.90000	4.04000	95.96000			0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.37500	95.62500	4.30500	95.69500			0.00	0	
JIBAR f On 21/09/2022 Jibar Future			4.55500	95.44500	4.47500	95.52500			0.00	0	
Total Jibar Future									0.00	0	60,01
Total For JIBAR FUTURE									0.00	0	60,01
Total for Jibar									0.00	0	60,01
5Y STN On 21/12/2021 Interest Rate Swap			90.61000	90.61000	90.57000	90.57000			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 :									748,138,782.09	8,301	1,116,57
AA06 On 15/04/2021 Spot Bond					0.00000	100.48280			0.00	0	
Total AA06 SPOT									0.00	0	
Total For AA06									0.00	0	
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			5.12500	102.82478	5.12500	102.81061			0.00	0	
Total AA07 SPOT									0.00	0	
Total For AA07									0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			3.67000	297.70955	3.67000	297.66348			0.00	0	
Total ABCPI3 SPOT									0.00	0	
Total For ABCPI3									0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.05518			0.00	0	
Total ABF001 SPOT									0.00	0	
Total For ABF001									0.00	0	
ABF005 On 18/07/2024 Spot Bond					0.00000	101.59907			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	103.88338	9.65000	104.07194				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.01493				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.10425				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.78165				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.46548				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.69692				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	100.95848				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.61115				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.63010				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	102.86397				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	103.58575				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.19118				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.17545				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	100.85304				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.83519				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.17082				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.72746				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.78716				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.57335				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.83007				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.11533				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.66962				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.47709				0.00	0	
Total ABFN38 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	101.40574				0.00	0	2,500,000,00
Total ABFN39 SPOT										0.00	0	2,500,000,00
Total For ABFN39										0.00	0	2,500,000,00
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.69268				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.80031				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.93143				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.59415				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.61281				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.62619				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.88893				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.06592				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.07076				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	99.94651				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.28568				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	99.79789				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.34000	4.34000	4.34000	145.13231				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	64.42148	100.00000	64.27457				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.40000	7.40000	7.40000	136.63047				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	16.80420	100.00000	16.76566				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	99.80148				0.00	0	100,000,00
Total ABKS1 SPOT										0.00	0	100,000,00
Total For ABKS1										0.00	0	100,000,00
ABN05 On 18/04/2021 Spot Bond			2.96000	214.92010	2.96000	214.89095				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.97000	2.97000	2.97000	145.55523				0.00	0	100,000,00
Total ABN61 SPOT										0.00	0	100,000,00
Total For ABN61										0.00	0	100,000,00
ABN62 On 31/03/2028 Spot Bond			4.84000	4.84000	4.84000	179.05478				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.18000	5.18000	5.18000	200.77887				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			5.96500	5.96500	5.96500	105.67315				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN79 On 21/12/2026 Spot Bond			7.03000	7.03000	7.03000	121.56429				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.62500	4.62500	4.62500	101.83939				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.09500	103.24394	4.09500	103.23252				0.00	0	1,020,000,00
Total ABS11 SPOT										0.00	0	1,020,000,00
Total For ABS11										0.00	0	1,020,000,00
ABS13 On 14/05/2022 Spot Bond			4.46500	107.72802	4.46500	107.71487				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			4.78500	109.70645	4.78500	109.69211				0.00	0	71,200,00
Total ABS15 SPOT										0.00	0	71,200,00
Total For ABS15										0.00	0	71,200,00
ABS16 On 11/11/2025 Spot Bond			6.59500	116.42226	6.59500	116.40139				0.00	0	280,000,00
Total ABS16 SPOT										0.00	0	280,000,00
Total For ABS16										0.00	0	280,000,00
ABS17 On 11/11/2027 Spot Bond			7.80500	115.58005	7.80500	115.55561				0.00	0	1,500,000,00
Total ABS17 SPOT										0.00	0	1,500,000,00
Total For ABS17										0.00	0	1,500,000,00
ABS18 On 26/09/2023 Spot Bond			5.20500	113.81473	5.20500	113.79857				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			6.91500	110.84485	6.91500	110.82404		6,915,000,000,000.00		1,000,000,000	500,000,00	
Total ABS7 SPOT								6,915,000,000,000.00		1,000,000,000	500,000,00	
Total For ABS7								6,915,000,000,000.00		1,000,000,000	500,000,00	
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.44474	100.00000	11.41913				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.02000	2.02000	2.02000	311.67895				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.46000	170.47899	1.46000	170.46283				0.00	0	
Total ABSI4 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 ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			9.90500	9.90500	9.90500	107.33032				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.18500				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.14568				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL127 On 20/09/2021 Spot Bond					0.00000	251.50370				0.00	0	
Total ACL127 SPOT										0.00	0	
Total For ACL127										0.00	0	
ACL128 On 20/09/2021 Spot Bond					0.00000	251.53524				0.00	0	
Total ACL128 SPOT										0.00	0	
Total For ACL128										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	101.09675				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	101.10267				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.54523				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.14199				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.14199				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.17545				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.17545				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL202 On 30/01/2023 Spot Bond					0.00000	170.39059				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL203 On 14/02/2023 Spot Bond					0.00000	172.08437				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.07906				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	100.53556				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	101.07117				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	101.04166				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.07060				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.29156				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.09638				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.09761				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.03140				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGL02 On 11/04/2024 Spot Bond					0.00000	98.07821				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	97.65403				0.00	44,550,000	22,275,000
Total AGL03 SPOT										0.00	44,550,000	22,275,000
Total For AGL03										0.00	44,550,000	22,275,000
AGT01 On 10/10/2023 Spot Bond					0.00000	104.83877				0.00	0	54,700,000
Total AGT01 SPOT										0.00	0	54,700,000
Total For AGT01										0.00	0	54,700,000
AGT02 On 28/11/2024 Spot Bond					0.00000	100.21002				0.00	409,860,000	292,630,000
Total AGT02 SPOT										0.00	409,860,000	292,630,000
Total For AGT02										0.00	409,860,000	292,630,000
AGT03 On 05/06/2025 Spot Bond					0.00000	97.88059				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	101.17538				0.00	231,660,000	115,830,000
Total AGT04 SPOT										0.00	231,660,000	115,830,000
Total For AGT04										0.00	231,660,000	115,830,000
AHF2A On 18/07/2021 Spot Bond					0.00000	100.59128				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.59128				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.69905				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.57334				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.56735				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.63325				0.00	0	
Total AHF3B4 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For AHF3B4									0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.69911			0.00	0	
Total AHF3B5 SPOT									0.00	0	
Total For AHF3B5									0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.91435			0.00	0	
Total AHF3C4 SPOT									0.00	0	
Total For AHF3C4									0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.98003			0.00	0	
Total AHF3C5 SPOT									0.00	0	
Total For AHF3C5									0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.38499			0.00	0	
Total AHF5A1 SPOT									0.00	0	
Total For AHF5A1									0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.10108			0.00	0	51,000,00
Total AHF5A2 SPOT									0.00	0	51,000,00
Total For AHF5A2									0.00	0	51,000,00
AHF5A: On 21/08/2023 Spot Bond			5.65500	113.23100	5.65500	113.21385			0.00	0	
Total AHF5A3 SPOT									0.00	0	
Total For AHF5A3									0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.10844			0.00	0	
Total AHF5B1 SPOT									0.00	0	
Total For AHF5B1									0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.11824			0.00	0	
Total AHF5C1 SPOT									0.00	0	
Total For AHF5C1									0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	100.18667			0.00	0	
Total AHF5D1 SPOT									0.00	0	
Total For AHF5D1									0.00	0	
AHF6A: On 21/08/2022 Spot Bond					0.00000	100.42309			0.00	0	
Total AHF6A1 SPOT									0.00	0	
Total For AHF6A1									0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.60143			0.00	0	
Total AHF6A2 SPOT									0.00	0	
Total For AHF6A2									0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.10838			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.11816				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.18647				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.09860				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.11329				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.12308				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.20596				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.53500	112.36475	6.53500	112.34490				0.00	0	180,000,00
Total AIR02 SPOT										0.00	0	180,000,00
Total For AIR02										0.00	0	180,000,00
AIR04 On 29/05/2024 Spot Bond			5.65500	111.34069	5.65500	111.32354				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.44500	91.87334	11.44500	91.84509				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.27000	176.64048	5.27000	176.60545				0.00	0	30,000,00
Total AIRL01 SPOT										0.00	0	30,000,00
Total For AIRL01										0.00	0	30,000,00
APF04 On 21/10/2021 Spot Bond					0.00000	100.73194				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF06 On 24/08/2022 Spot Bond					0.00000	100.61496				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.26815				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.36333				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.78730				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.03617				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.11414				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	101.89536				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.33100				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.53000	215.02850	5.53000	214.98457				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.54500	193.60364	5.54500	193.56398				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN09 On 20/12/2020 Spot Bond					0.00000	99.74211				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN111 On 02/12/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN111 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 ASN111										0.00	0	
ASN11: On 07/03/2021 Spot Bond					0.00000	99.92754				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN11: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN115 SPOT										0.00	0	
Total For ASN115										0.00	0	
ASN12: On 20/12/2020 Spot Bond					0.00000	101.56848				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN13: On 20/12/2020 Spot Bond					0.00000	101.54883				0.00	0	
Total ASN134 SPOT										0.00	0	
Total For ASN134										0.00	0	
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN135 SPOT										0.00	0	
Total For ASN135										0.00	0	
ASN13: On 31/01/2022 Spot Bond			2.44000	168.60286	2.44000	168.58243				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN140 SPOT										0.00	0	
Total For ASN140										0.00	0	
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN14: On 20/06/2021 Spot Bond					0.00000	97.31480				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.39860				0.00	0	268,000,00
Total ASN146 SPOT										0.00	0	268,000,00
Total For ASN146										0.00	0	268,000,00
ASN14: On 04/05/2021 Spot Bond					0.00000	100.40556				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			2.48500	168.51743	2.48500	168.49680				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15(On 31/05/2021 Spot Bond					0.00000	53.33637				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15(On 02/06/2021 Spot Bond					0.00000	100.00003				0.00	0	232,000,00
Total ASN152 SPOT										0.00	0	232,000,00
Total For ASN152										0.00	0	232,000,00
ASN15(On 31/03/2028 Spot Bond			5.48000	171.84820	5.48000	171.81317				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	100.32858				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16(On 19/08/2021 Spot Bond					0.00000	100.16624				0.00	0	216,000,00
Total ASN161 SPOT										0.00	0	216,000,00
Total For ASN161										0.00	0	216,000,00
ASN16(On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16(On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16(On 20/06/2021 Spot Bond					0.00000	101.41246				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN17: On 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	101.27777				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.96184				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.53000	97.20475	5.53000	97.18495				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.97873				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.99487				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.09708				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	100.12404				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	100.14426				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.02901				0.00	0	500,000,00
Total ASN214 SPOT										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 For ASN214										0.00	0	500,000,00
ASN25 On 29/05/2021 Spot Bond					0.00000	100.02622				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.27384				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.98172				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.20783				0.00	0	216,000,00
Total ASN278 SPOT										0.00	0	216,000,00
Total For ASN278										0.00	0	216,000,00
ASN27 On 20/08/2048 Spot Bond					0.00000	100.15577				0.00	0	230,000,00
Total ASN279 SPOT										0.00	0	230,000,00
Total For ASN279										0.00	0	230,000,00
ASN28 On 21/08/2023 Spot Bond					0.00000	100.10795				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	101.21440				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.99824				0.00	0	179,000,00
Total ASN291 SPOT										0.00	0	179,000,00
Total For ASN291										0.00	0	179,000,00
ASN30 On 20/12/2023 Spot Bond					0.00000	101.06726				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.39176				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 20/01/2021 Spot Bond					0.00000	101.12139				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.97500	4.97500	4.97500	95.38217				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.69500	5.69500	5.69500	85.96328				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	101.00584				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	101.16164				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.32122				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	101.01410				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.64000	95.83577	5.64000	95.81597				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	101.08689				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 12/02/2021 Spot Bond					0.00000	100.27617				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN342 On 12/02/2021 Spot Bond					0.00000	100.27617				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN344 On 20/06/2024 Spot Bond					0.00000	100.97868				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN346 On 20/06/2024 Spot Bond					0.00000	101.05136				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN35: On 20/06/2024 Spot Bond					0.00000	101.03771				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.03771				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.02888				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.26390				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.01604				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.05735				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	100.47587				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	101.12298				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	101.12298				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.24625				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.02588				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.13551				0.00	0	
Total ASN395 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 ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	101.07507				0.00	0	280,000,00
Total ASN399 SPOT										0.00	0	280,000,00
Total For ASN399										0.00	0	280,000,00
ASN40: On 20/12/2024 Spot Bond					0.00000	101.01801				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.21469				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2020 Spot Bond					0.00000	99.93095				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	105.68042				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.98062				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.98062				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.93355				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.96644				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	101.31306				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.25425				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	104.03716				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459 On 17/07/2023 Spot Bond					0.00000	100.60219				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.60859				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 28/02/2023 Spot Bond					0.00000	103.64921				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN462 On 31/03/2024 Spot Bond					0.00000	103.81074				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN463 On 31/01/2022 Spot Bond					0.00000	103.24321				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN469 On 31/08/2024 Spot Bond					0.00000	103.76447				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	100.40879				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	100.48964				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 31/03/2024 Spot Bond					0.00000	103.43997				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN473 On 28/02/2023 Spot Bond					0.00000	103.28118				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN47(On 11/08/2021 Spot Bond					0.00000	100.23883				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.05326				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	101.27375				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/05/2021 Spot Bond					0.00000	100.08347				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	94.35200				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond					0.00000	102.88321				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	101.04932				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 02/09/2021 Spot Bond					0.00000	99.99999				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49(On 07/09/2021 Spot Bond					0.00000	99.97612				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49(On 30/09/2021 Spot Bond					0.00000	101.09719				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49(On 08/09/2021 Spot Bond					0.00000	99.93247				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49(On 10/03/2021 Spot Bond					0.00000	99.90566				0.00	0	
Total ASN495 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 ASN495										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.99031				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.99031				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN49 On 16/03/2021 Spot Bond					0.00000	101.24334				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN50 On 18/03/2021 Spot Bond					0.00000	100.85056				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN50 On 31/03/2021 Spot Bond					0.00000	100.80593				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN50 On 28/09/2025 Spot Bond					0.00000	100.91877				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50 On 21/12/2026 Spot Bond			9.00000	103.51897	9.00000	101.60274				0.00	0	46,400,00
Total ASN508 SPOT										0.00	0	46,400,00
Total For ASN508										0.00	0	46,400,00
ASN50 On 21/12/2026 Spot Bond			8.18000	103.18904	8.18000	101.43430				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.36000	103.25891	8.36000	101.46586				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.36000	103.25891	8.36000	101.46586				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN51 On 30/03/2021 Spot Bond					0.00000	100.73141				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN51 On 08/04/2021 Spot Bond					0.00000	100.64368				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN517 On 14/04/2021 Spot Bond					0.00000	100.54373				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN518 On 31/07/2022 Spot Bond			9.10000	108.41030	9.10000	101.07205				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	109.72432	11.05000	101.08986				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.00000	108.95526	11.00000	100.81370				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 13/05/2021 Spot Bond					0.00000	100.18527				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN531 On 31/01/2024 Spot Bond			10.50000	102.15288	10.50000	100.43151				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 18/02/2021 Spot Bond			4.58000	4.58000	4.58000	100.17567				0.00	0	
Total ASN533 SPOT										0.00	0	
Total For ASN533										0.00	0	
ASN533 On 22/02/2021 Spot Bond			4.20000	4.20000	4.20000	100.13808				0.00	0	
Total ASN534 SPOT										0.00	0	
Total For ASN534										0.00	0	
ASN534 On 31/01/2024 Spot Bond			10.50000	101.06459	10.50000	100.17260				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	100.12807				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	100.09050				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN54 On 28/11/2022 Spot Bond					0.00000	100.09071				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
BAW18 On 05/12/2020 Spot Bond					0.00000	99.93767				0.00	0	
Total BAW18 SPOT										0.00	0	
Total For BAW18										0.00	0	
BAW19 On 05/12/2020 Spot Bond			4.31500	99.97637	4.31500	99.96454				0.00	0	29,300,00
Total BAW19 SPOT										0.00	0	29,300,00
Total For BAW19										0.00	0	29,300,00
BAW21 On 24/03/2022 Spot Bond			5.05500	107.08026	5.05500	107.06550				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.76635	9.30000	101.74080				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.28743				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.43153				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.10339				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.11245				0.00	5,100,000,000	1,700,000,00
Total BAW30 SPOT										0.00	5,100,000,000	1,700,000,00
Total For BAW30										0.00	5,100,000,000	1,700,000,00
BAW31 On 30/09/2022 Spot Bond					0.00000	100.79851				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.05500	105.03775	6.05500	101.08196				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.78580				0.00	0	350,000,00
Total BAW34 SPOT										0.00	0	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 For BAW34										0.00	0	350,000,00
BAYA57 On 31/03/2022 Spot Bond					0.00000	104.03126				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA63 On 30/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA63 SPOT										0.00	0	
Total For BAYA63										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.34791				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	101.33084				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			7.85500	7.85500	7.85500	108.89906				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA69 On 30/06/2021 Spot Bond					0.00000	101.21930				0.00	0	12,500,000,00
Total BAYA69 SPOT										0.00	0	12,500,000,00
Total For BAYA69										0.00	0	12,500,000,00
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.21930				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.21930				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.51500	10.51500	10.51500	108.73410				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.30762				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.03539				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.11325				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.11334				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.11738				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.39084				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.39084				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.25137				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.43378				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.39036				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.43321				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			96,143,450,000,000.00	961,434,500	15,211,000,00	
Total BAYA84 SPOT									16,143,450,000,000.00	961,434,500	15,211,000,00	
Total For BAYA84									16,143,450,000,000.00	961,434,500	15,211,000,00	
BAYA85 On 31/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	14,250,000,00	
Total BAYA85 SPOT									0.00	0	14,250,000,00	
Total For BAYA85									0.00	0	14,250,000,00	
BAYB12 On 30/06/2021 Spot Bond					0.00000	101.60531				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.64734				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.64734				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.64734				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.69044				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.64796				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.64796				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.73374				0.00	0	6,000,000,00
Total BAYB20 SPOT										0.00	0	6,000,000,00
Total For BAYB20										0.00	0	6,000,000,00
BC127 On 08/05/2021 Spot Bond					0.00000	100.29053				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BCJ16 On 08/12/2020 Spot Bond					0.00000	99.92435				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.46000	7.46000	7.46000	104.68292				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.38253				0.00	0	
Total BDX211 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 BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.35034				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.82041				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	99.90985				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.65500	111.32333	6.65500	111.30319				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	99.98090				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	101.51833				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.55500	103.37456	6.55500	103.35650				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	102.21050				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			5.65500	107.53378	5.65500	107.51749				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.84445				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	104.56268				0.00	115,830,000	57,915,000
Total BGL15 SPOT										0.00	115,830,000	57,915,000
Total For BGL15										0.00	115,830,000	57,915,000
BGL16 On 25/05/2022 Spot Bond					0.00000	100.11464				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.38579				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	103.10055				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	101.18852				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	106.56824				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.26053				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.20429				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.48339				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.39500	111.80027	5.39500	111.78383				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.99043				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.11885				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.73173				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID15 On 28/10/2024 Spot Bond					0.00000	100.43075				0.00	0	240,000,00
Total BID15 SPOT										0.00	0	240,000,00
Total For BID15										0.00	0	240,000,00
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.53294				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.83869				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	100.12300				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	101.08275				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	57.00000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.90444				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.54656				0.00	0	85,000,00
Total BPPF11 SPOT										0.00	0	85,000,00
Total For BPPF11										0.00	0	85,000,00
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.78879				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.15691				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.14497				0.00	0	121,000,00
Total BPPF20 SPOT										0.00	0	121,000,00
Total For BPPF20										0.00	0	121,000,00
BPPF2 On 26/02/2023 Spot Bond					0.00000	98.66326				0.00	0	
Total BPPF21 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 BPPF21										0.00	0	
BPPF2: On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.66618				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2021 Spot Bond					0.00000	100.35806				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.38959				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2021 Spot Bond					0.00000	100.62619				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.67901				0.00	213,840,000	106,920,000
Total BPPF27 SPOT										0.00	213,840,000	106,920,000
Total For BPPF27										0.00	213,840,000	106,920,000
BPPF2: On 03/11/2021 Spot Bond					0.00000	100.33989				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.35802				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.37379				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.05432				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.31777				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.25500	103.69344	4.25500	103.68156				0.00	0	52,000,00
Total CBL26 SPOT										0.00	0	52,000,00
Total For CBL26										0.00	0	52,000,00
CBL28 On 21/05/2021 Spot Bond					0.00000	100.35138				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.20347				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			6.95500	118.52545	6.95500	118.50331				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.30500	112.90280	7.30500	112.88068				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			7.83500	114.30905	7.83500	114.28479				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.25500	108.27605	9.25500	106.25059				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	100.57221				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	100.35593				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.60192				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.43703				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR45 On 30/10/2021 Spot Bond					0.00000	100.59857				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.03958				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.04242				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.81407				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.86810				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	104.21371				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	159.46778	3.14000	159.36595				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.41000	2.41000	2.41000	159.64503				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	113.42845	4.77000	111.32100				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	103.67900				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.68667				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.42500	114.21467	6.42500	114.19472				0.00	0	
Total CLN362 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 CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36 On 20/03/2024 Spot Bond			8.70700	114.63748	8.70700	122.26900				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	100.49991				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 26/07/2022 Spot Bond					0.00000	100.57086				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	107.68126				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2021 Spot Bond			5.25000	103.34941	5.25000	103.33477				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	100.95985	10.98000	100.93005				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	118.58200				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/03/2021 Spot Bond					0.00000	100.70760				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	120.79294	6.50000	119.50800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	105.85300				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN38 On 20/03/2021 Spot Bond					0.00000	101.05731				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN387 On 26/01/2021 Spot Bond					0.00000	100.62600				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	101.06724				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.21870				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.21653				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN419 On 20/12/2020 Spot Bond					0.00000	101.43094				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN420 On 20/12/2020 Spot Bond					0.00000	101.50225				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN421 On 26/01/2021 Spot Bond					0.00000	97.22500				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN422 On 20/12/2020 Spot Bond					0.00000	101.59200				0.00	0	
Total CLN422 SPOT										0.00	0	
Total For CLN422										0.00	0	
CLN423 On 20/12/2020 Spot Bond					0.00000	101.50200				0.00	0	
Total CLN423 SPOT										0.00	0	
Total For CLN423										0.00	0	
CLN424 On 20/12/2020 Spot Bond					0.00000	101.72500				0.00	0	
Total CLN424 SPOT										0.00	0	
Total For CLN424										0.00	0	
CLN425 On 20/12/2020 Spot Bond					0.00000	101.40426				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN426 On 20/12/2020 Spot Bond					0.00000	101.40700				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN429 On 20/12/2020 Spot Bond					0.00000	101.84342				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN430 On 20/12/2020 Spot Bond					0.00000	162.84000				0.00	0	
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN431 On 20/12/2020 Spot Bond					0.00000	101.87300				0.00	0	
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	
CLN432 On 20/12/2020 Spot Bond					0.00000	101.99000				0.00	0	
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN433 On 20/12/2020 Spot Bond					0.00000	102.00100				0.00	0	
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN434 On 20/12/2020 Spot Bond					0.00000	163.90000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN435 On 20/12/2020 Spot Bond					0.00000	101.24419				0.00	0	
Total CLN435 SPOT										0.00	0	
Total For CLN435										0.00	0	
CLN436 On 20/12/2020 Spot Bond					0.00000	101.15570				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN437 On 20/12/2020 Spot Bond					0.00000	101.15570				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN439 On 03/02/2021 Spot Bond					0.00000	100.53013				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN440 On 20/03/2021 Spot Bond					0.00000	167.44000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN445 On 24/05/2021 Spot Bond			5.15000	103.16875	5.15000	103.15454				0.00	0	
Total CLN445 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 CLN445										0.00	0	
CLN45: On 31/01/2022 Spot Bond			2.41000	168.65984	2.41000	168.63954				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45: On 31/01/2025 Spot Bond			5.87000	130.04971	5.87000	130.02207				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45: On 31/01/2025 Spot Bond			6.11000	128.85312	6.11000	128.82492				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45: On 20/12/2021 Spot Bond					0.00000	103.92300				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN45: On 17/11/2021 Spot Bond					0.00000	100.20436				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN45: On 29/11/2021 Spot Bond					0.00000	100.36641				0.00	0	140,000,00
Total CLN458 SPOT										0.00	0	140,000,00
Total For CLN458										0.00	0	140,000,00
CLN46: On 29/11/2021 Spot Bond					0.00000	100.55857				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN46: On 13/03/2022 Spot Bond			5.85500	107.31243	5.85500	107.29532				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46: On 14/03/2022 Spot Bond					0.00000	101.77584				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46: On 28/03/2022 Spot Bond					0.00000	101.20807				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46: On 28/03/2022 Spot Bond					0.00000	101.56405				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47: On 19/11/2022 Spot Bond					0.00000	100.20398				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 23/06/2021 Spot Bond					0.00000	99.33300				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN475 On 29/11/2021 Spot Bond			100.00000	50.10249	100.00000	49.99039				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN477 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	
CLN480 On 20/05/2021 Spot Bond					0.00000	100.41464				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	100.62330				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond					0.00000	100.67855				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			5.35000	104.15814	5.35000	104.14303				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 23/06/2021 Spot Bond			10.16000	101.07053	10.16000	109.08000				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			5.65500	108.60886	5.65500	108.59240				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.55540				0.00	0	210,000,00
Total CLN490 SPOT										0.00	0	210,000,00
Total For CLN490										0.00	0	210,000,00
CLN490 On 20/06/2022 Spot Bond					0.00000	101.26204				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN495 On 29/08/2022 Spot Bond					0.00000	100.03147				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			6.05500	115.78010	6.05500	115.76102				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	101.86397				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN499 On 20/05/2021 Spot Bond					0.00000	100.15523				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.79051				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.83903				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.13418				0.00	307,395,000	153,697,500
Total CLN504 SPOT										0.00	307,395,000	153,697,500
Total For CLN504										0.00	307,395,000	153,697,500
CLN505 On 24/10/2022 Spot Bond					0.00000	101.44099				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.56874				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.47751				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	94.82003				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	102.14386	9.96000	102.11644				0.00	0	
Total CLN516 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 CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	100.91653	10.01000	100.88945				0.00	0	390,000,00
Total CLN517 SPOT										0.00	0	390,000,00
Total For CLN517										0.00	0	390,000,00
CLN517 On 25/11/2022 Spot Bond					0.00000	100.08981				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	104.07757	9.60000	101.08781				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	99.82569				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.02550				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 13/05/2021 Spot Bond					0.00000	100.25350				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	102.13447	9.20000	102.10909				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2021 Spot Bond					0.00000	100.48915				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.09293				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.72397				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.15383				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	100.65516				0.00	0	360,000,00

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 CLN529 SPOT										0.00	0	360,000,00
Total For CLN529										0.00	0	360,000,00
CLN530 On 12/03/2021 Spot Bond					0.00000	99.83769				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	99.82569				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN532 On 20/06/2023 Spot Bond					0.00000	101.16566				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.66914				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			8.68500	8.68500	8.68500	110.06778				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.16464				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.52098				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.77088				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	129.94400				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	100.02954				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
CLN543 On 17/01/2024 Spot Bond					0.00000	100.75294				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN546 On 21/08/2026 Spot Bond			8.15500	111.19603	8.15500	111.17189				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			8.20500	108.45587	8.20500	108.43178				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			8.29500	108.01627	8.29500	107.99201				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	304.49132				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN555 On 20/12/2020 Spot Bond					0.00000	101.46640				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 15/11/2023 Spot Bond					0.00000	100.22559				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	100.26688				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	100.09561				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	100.86055				0.00	0	4,000,000.00
Total CLN559 SPOT										0.00	0	4,000,000.00
Total For CLN559										0.00	0	4,000,000.00
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	125.05800				0.00	0	
Total CLN560 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 CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.29604				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	100.27786	10.19000	100.43469				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			8.15500	109.94511	8.15500	108.57833				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	100.32173				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56 On 21/02/2024 Spot Bond					0.00000	100.09732				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56 On 17/01/2024 Spot Bond					0.00000	102.68953				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56 On 04/06/2023 Spot Bond					0.00000	99.97025				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56 On 11/02/2024 Spot Bond					0.00000	100.27609				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN56 On 13/05/2021 Spot Bond					0.00000	100.29063				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN57 On 13/05/2021 Spot Bond					0.00000	100.56578				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN57 On 12/11/2025 Spot Bond			8.38500	108.26514	8.38500	106.89088				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	100.28318				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	100.87199				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	100.27780				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.15493				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 25/04/2023 Spot Bond					0.00000	102.36900				0.00	0	
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN576 On 20/06/2024 Spot Bond					0.00000	101.28356				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.63904				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.94852				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.29989				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.02763				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	101.36699				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.57334				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN585 On 31/05/2022 Spot Bond					0.00000	100.02676				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.98349				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	101.24967				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	101.05527				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	101.10194				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.33964				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.59696				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			4.09000	135.51557	4.09000	109.74780				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.09345				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2022 Spot Bond					0.00000	100.90985				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.09345				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.19813				0.00	0	
Total CLN597 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 CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.89033				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.13150				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	101.10194				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.10194				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.40000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.80645				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.33851				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.25071				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	100.89826				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.66317				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.10709				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	100.85450	9.32000	100.82927				0.00	0	700,000.00

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 CLN609 SPOT										0.00	0	700,000,00
Total For CLN609										0.00	0	700,000,00
CLN61 On 02/03/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.53587				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	100.89160				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN61 On 07/03/2025 Spot Bond					0.00000	99.92755				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN61 On 22/08/2022 Spot Bond					0.00000	100.10226				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN61 On 30/11/2021 Spot Bond					0.00000	100.02755				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN61 On 30/09/2022 Spot Bond					0.00000	100.90277				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN61 On 20/12/2029 Spot Bond					0.00000	94.61000				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN61 On 20/12/2024 Spot Bond					0.00000	102.93665				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN61 On 20/12/2022 Spot Bond					0.00000	101.23445				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN61 On 30/11/2021 Spot Bond					0.00000	100.02674				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN62(On 28/10/2024 Spot Bond					0.00000	100.45930				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN62(On 28/10/2022 Spot Bond					0.00000	100.45745				0.00	4,000,000,000	2,000,000,000
Total CLN621 SPOT										0.00	4,000,000,000	2,000,000,000
Total For CLN621										0.00	4,000,000,000	2,000,000,000
CLN62(On 28/04/2021 Spot Bond					0.00000	100.41938				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN62(On 20/12/2024 Spot Bond					0.00000	79.69400				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62(On 25/01/2023 Spot Bond					0.00000	100.53104				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62(On 25/01/2023 Spot Bond			5.75500	109.64904	5.75500	109.63214				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62(On 19/08/2025 Spot Bond					0.00000	100.19647				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62(On 31/07/2034 Spot Bond					0.00000	89.38619				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62(On 31/07/2034 Spot Bond			12.02000	62.99466	12.02000	84.71893				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62(On 20/11/2021 Spot Bond					0.00000	100.13616				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63(On 19/08/2025 Spot Bond			8.85500	105.15287	8.85500	105.12812				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63(On 19/08/2025 Spot Bond					0.00000	100.19541				0.00	0	
Total CLN631 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 CLN631										0.00	0	
CLN63: On 21/05/2021 Spot Bond					0.00000	100.09878				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63: On 09/10/2034 Spot Bond					0.00000	101.02759				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63: On 09/05/2022 Spot Bond					0.00000	100.30878				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	101.79764				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63: On 21/11/2024 Spot Bond					0.00000	100.10099				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	100.19436				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63: On 19/02/2021 Spot Bond					0.00000	100.18200				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN63: On 12/08/2022 Spot Bond					0.00000	100.24256				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	100.21545				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64: On 17/10/2023 Spot Bond					0.00000	100.57696				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64: On 21/11/2024 Spot Bond					0.00000	100.10172				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	101.07936				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.48032				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.08141				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.19436				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.02826				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.19436				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.14845				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.19436				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 18/02/2021 Spot Bond					0.00000	100.14329				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	95.16800				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.31308				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN657 On 13/10/2026 Spot Bond					0.00000	101.02573				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.09675				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN659 On 20/06/2023 Spot Bond					0.00000	101.11057				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN660 On 20/12/2023 Spot Bond					0.00000	101.15578				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	97.65400				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	89.68100				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	97.43500				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	123.00600				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.36721				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	101.08158				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.24073				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	105.54996				0.00	0	
Total CLN668 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 CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.32420				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.03107				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.21897				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	101.22010				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.69816	136.08041	4.69816	110.54878				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.69816	136.08041	4.69816	110.54950				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	101.83814				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	100.22423				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.23827				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	100.00012				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	101.06718				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.02746				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	100.22880				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	99.93361				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	101.01608				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.04756				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.27443				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	101.22655				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	101.26382				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.26358				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	101.09669				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.87607				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.09674				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN693 On 17/05/2025 Spot Bond					0.00000	100.27515				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	93.55107				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN695 On 07/07/2021 Spot Bond					0.00000	100.96887				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	93.21195				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.89246				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.30925				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	104.11193				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.02555				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.24485				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.59963				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	80.68690				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.27768				0.00	0	
Total CLN704 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 CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.48224				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	87.87185				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	100.24529				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.16273				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.06899				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.87992				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.13061				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2021 Spot Bond					0.00000	100.88091				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2021 Spot Bond					0.00000	100.22622				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.07685				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.07685				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.07685				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.88907				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 20/06/2021 Spot Bond					0.00000	100.66840				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.69462				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.85674				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.18845				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.01238				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.91974				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.37771				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.37771				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.37771				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.28892				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN728 On 21/06/2025 Spot Bond					0.00000	100.28892				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.28892				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.49878				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.57297				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.46000	104.70398	7.46000	104.68292				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.20136				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.10500	111.45375	7.10500	111.43249				0.00	0	13,000,000.00
Total COJ05 SPOT										0.00	0	13,000,000.00
Total For COJ05										0.00	0	13,000,000.00
COJ07 On 23/03/2021 Spot Bond			5.56500	103.65163	5.56500	103.63610				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.30500	114.28127	9.30500	114.25288				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG01 On 09/06/2024 Spot Bond			5.83500	113.47044	5.83500	113.45261				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			6.49000	107.09787	6.49000	107.07908				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.71500	104.18468	9.71500	104.15752				0.00	0	100,000.00
Total COT02 SPOT										0.00	0	100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For COT02										0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			9.80500	98.14629	9.80500	98.12064				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			8.85500	8.85500	8.85500	112.79255				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS002 On 17/12/2020 Spot Bond					0.00000	101.03147				0.00	0	
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.01975				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	101.09668				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	101.14576				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.99104				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	99.82153				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	99.87541				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	100.44354				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.55533				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	99.86310				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	101.07533				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.99492				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	102.63818				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.09883				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.20030				0.00	6,753,000,000	1,656,000,000
Total DSY02 SPOT										0.00	6,753,000,000	1,656,000,000
Total For DSY02										0.00	6,753,000,000	1,656,000,000
DSY03 On 21/11/2024 Spot Bond			8.55500	8.55500	8.55500	106.61112				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.62810				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.10967				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.60500	105.94053	5.60500	105.92453				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			5.95500	110.98935	5.95500	110.97165		135,664,428,000.00		22,781,600	767,260,600	
Total DV23 SPOT								135,664,428,000.00		22,781,600	767,260,600	
Total For DV23								135,664,428,000.00		22,781,600	767,260,600	
DV23/R On 27/02/2023 Spot Bond			100.00000	27.11914	100.00000	27.05945				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	27.11914	100.00000	27.05945				0.00	0	
Total DV23/R2023 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 DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			5.52500	114.89789	5.52500	114.88087				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.78955	9.69000	102.76312				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.78955	9.69000	102.76312				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.18500	97.17256	11.18500	97.14383				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.90637	10.10000	102.87882				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.90637	10.10000	102.87882				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVC03 On 17/12/2020 Spot Bond					0.00000	100.88722				0.00	0	
Total DVC031 SPOT										0.00	0	
Total For DVC031										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.02771				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.52583				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22B On 29/08/2022 Spot Bond					0.00000	98.79621				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22C On 24/10/2022 Spot Bond					0.00000	100.72621				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.58960				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.12247				0.00	0	100,000,00
Total DVF25 SPOT										0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVF25										0.00	0	100,000,00
DVF26 On 02/04/2026 Spot Bond					0.00000	96.38532				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.19596				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.02350				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	97.07182				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.49092				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.35974				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.00050				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.38331				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.11947				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.12674				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.40000	110.41574	4.40000	110.40269				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.06000	107.87826	5.06000	107.86336				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			5.96500	113.89187	5.96500	113.87338				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.79000	98.15164	5.79000	98.13074				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.53000	86.47988	5.53000	86.46227				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	132.00511	2.25000	131.98976				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.74000	132.36516	4.74000	132.34070				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.76300	117.87782	4.76300	117.85597				0.00	0	20,000,00
Total EL29 SPOT										0.00	0	20,000,00
Total For EL29										0.00	0	20,000,00
EL30 On 29/07/2030 Spot Bond			4.81000	115.33949	4.81000	115.31822				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.45000	99.55686	5.45000	99.53665				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.50000	88.59786	5.50000	88.57989				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	132.00511	2.25000	131.98976				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	138.06421				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN002 On 07/06/2024 Spot Bond					0.00000	135.86234				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	104.42210				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	103.51135				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	104.03281				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	102.45262				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	95.14018				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	96.60907				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.26500	103.89138	5.26500	103.87660				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			8.87500	104.19220	8.87500	104.16721				0.00	0	36,200,000.00
Total EMM03 SPOT										0.00	0	36,200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EMM03										0.00	0	36,200,000,00
EMM04 On 16/05/2028 Spot Bond			11.03500	11.03500	11.03500	94.79427				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.38500	11.38500	11.38500	99.01363				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			8.95500	8.95500	8.95500	107.09084				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			8.95500	8.95500	8.95500	108.35663				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.68500	11.68500	11.68500	83.31760				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.44500	10.44500	10.44500	105.65671				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.68500	11.68500	11.68500	100.11846				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.08142				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.30100				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	101.35847				0.00	0	
Total ENX02 SPOT										0.00	0	
Total For ENX02										0.00	0	
ENX04 On 01/05/2022 Spot Bond					0.00000	100.97525				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX07 On 01/06/2021 Spot Bond					0.00000	100.33431				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond					0.00000	100.13597				0.00	0	
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
ENX09 On 01/07/2021 Spot Bond					0.00000	100.04060				0.00	0	
Total ENX09 SPOT										0.00	0	
Total For ENX09										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.16132				0.00	0	9,340,000,00
Total EPF014 SPOT										0.00	0	9,340,000,00
Total For EPF014										0.00	0	9,340,000,00
EPF015 On 04/06/2023 Spot Bond					0.00000	99.97101				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	99.93495				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	99.93292				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	99.83190				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	99.83697				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.29059				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	99.99982				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC46 On 12/03/2021 Spot Bond					0.00000	99.85483				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPFC4 On 10/11/2021 Spot Bond					0.00000	100.28194				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EQS10 On 28/07/2022 Spot Bond					0.00000	101.00608				0.00	0	
Total EQS10 SPOT										0.00	0	
Total For EQS10										0.00	0	
EQT00 On 03/06/2022 Spot Bond					0.00000	99.98677				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	99.98631				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.63420				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	99.88272				0.00	0	350,000,00
Total EQT005 SPOT										0.00	0	350,000,00
Total For EQT005										0.00	0	350,000,00
EQT00 On 30/10/2023 Spot Bond					0.00000	100.45103				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.18409				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.17386				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.20039				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.17590				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.18609				0.00	0	141,000,00
Total ERSA25 SPOT										0.00	0	141,000,00

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 ERSA25									0.00	0	141,000,00
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.17063			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.16571			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.19627			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			5.40500	112.73190	5.40500	112.71557		262,370,591,000.00	48,542,200	36,778,10	
Total ES23 SPOT								262,370,591,000.00	48,542,200	36,778,10	
Total For ES23								262,370,591,000.00	48,542,200	36,778,10	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.53468	10.00000	103.50723		0.00	0		
Total ES23/R2023 SPOT								0.00	0		
Total For ES23/R2023								0.00	0		
ES26 On 02/04/2026 Spot Bond			8.07500	100.36058	8.07500	100.33877		651,804,310,000.00	80,718,800	2,561,156,60	
Total ES26 SPOT								651,804,310,000.00	80,718,800	2,561,156,60	
Total For ES26								651,804,310,000.00	80,718,800	2,561,156,60	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.32015	7.85000	101.29872		0.00	0		
Total ES26/R186 SPOT								0.00	0		
Total For ES26/R186								0.00	0		
ES33 On 15/09/2033 Spot Bond			11.42000	75.58637	11.38000	75.77828		9,189,936,660,000.00	804,723,000	3,394,190,60	
Total ES33 SPOT								9,189,936,660,000.00	804,723,000	3,394,190,60	
Total For ES33								9,189,936,660,000.00	804,723,000	3,394,190,60	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.61978	7.50000	101.59911		0.00	0		
Total ES33/R209 SPOT								0.00	0		
Total For ES33/R209								0.00	0		
ES42 On 25/04/2042 Spot Bond			11.99500	74.16362	11.99500	74.13989		618,227,098,000.00	51,540,400	7,039,049,70	
Total ES42 SPOT								618,227,098,000.00	51,540,400	7,039,049,70	
Total For ES42								618,227,098,000.00	51,540,400	7,039,049,70	
ES42/R On 25/04/2042 Spot Bond			8.50000	100.89588	8.50000	100.87281		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	100.57956		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	101.23387				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.10085				0.00	0	350,000,00
Total EXX05 SPOT										0.00	0	350,000,00
Total For EXX05										0.00	0	350,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.08688				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.41948				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.14205				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.19478				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.20560				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.46658				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.75382				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.24198				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	100.36694				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB14 On 02/06/2021 Spot Bond			5.38500	5.38500	5.38500	102.25434				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	103.34986				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	101.85107				0.00	5,880,100,000	6,134,100,000
Total FRB18 SPOT										0.00	5,880,100,000	6,134,100,000
Total For FRB18										0.00	5,880,100,000	6,134,100,000
FRB19 On 14/04/2021 Spot Bond			6.32500	103.79823	6.32500	103.78064				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	101.75373				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.38145				0.00	2,534,000,000	1,267,000,000
Total FRB21 SPOT										0.00	2,534,000,000	1,267,000,000
Total For FRB21										0.00	2,534,000,000	1,267,000,000
FRB22 On 08/12/2022 Spot Bond					0.00000	105.65568				0.00	3,780,000,000	1,260,000,000
Total FRB22 SPOT										0.00	3,780,000,000	1,260,000,000
Total For FRB22										0.00	3,780,000,000	1,260,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	102.93035				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.56761				0.00	0	37,500,000
Total FRB24 SPOT										0.00	0	37,500,000
Total For FRB24										0.00	0	37,500,000
FRB25 On 19/09/2024 Spot Bond					0.00000	103.02319				0.00	1,500,000,000	2,925,200,000
Total FRB25 SPOT										0.00	1,500,000,000	2,925,200,000
Total For FRB25										0.00	1,500,000,000	2,925,200,000
FRB26 On 03/06/2024 Spot Bond					0.00000	97.24736				0.00	0	
Total FRB26 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 FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.65500	106.60646	8.65500	106.58178			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 31/12/2099 Spot Bond			100.00000	100.00000	100.00000	100.00000		16,000,000,000,000.00	160,000,000	80,000,00	
Total FRB28 SPOT								16,000,000,000,000.00	160,000,000	80,000,00	
Total For FRB28								16,000,000,000,000.00	160,000,000	80,000,00	
FRBI22 On 31/01/2022 Spot Bond			1.46000	170.47899	1.46000	170.46283		0.00	0		
Total FRBI22 SPOT								0.00	0		
Total For FRBI22								0.00	0		
FRBI23 On 07/12/2023 Spot Bond			2.27000	2.27000	2.27000	309.50463		0.00	0		
Total FRBI23 SPOT								0.00	0		
Total For FRBI23								0.00	0		
FRBI25 On 31/01/2025 Spot Bond			2.91500	2.91500	2.91500	145.86992		0.00	0		
Total FRBI25 SPOT								0.00	0		
Total For FRBI25								0.00	0		
FRBI28 On 31/03/2028 Spot Bond			4.34000	184.98775	4.34000	184.95570		0.00	0		
Total FRBI28 SPOT								0.00	0		
Total For FRBI28								0.00	0		
FRBI29 On 31/03/2029 Spot Bond			4.92000	4.92000	4.92000	95.77337		0.00	0		
Total FRBI29 SPOT								0.00	0		
Total For FRBI29								0.00	0		
FRBI33 On 07/12/2033 Spot Bond			5.16000	5.16000	5.16000	201.18351		0.00	0		
Total FRBI33 SPOT								0.00	0		
Total For FRBI33								0.00	0		
FRBI46 On 31/03/2046 Spot Bond			5.80000	80.58012	5.80000	80.56300		0.00	0		
Total FRBI46 SPOT								0.00	0		
Total For FRBI46								0.00	0		
FRBI50 On 31/12/2050 Spot Bond			5.80000	81.57439	5.80000	81.55721		0.00	0		
Total FRBI50 SPOT								0.00	0		
Total For FRBI50								0.00	0		
FRBZ01 On 30/11/2020 Spot Bond			3.54000	3.54000	3.54000	3.54000		0.00	0		
Total FRBZ01 SPOT								0.00	0		
Total For FRBZ01								0.00	0		
FRBZ02 On 28/10/2024 Spot Bond			5.36000	5.36000	5.36000	81.45713		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			5.44000	5.44000	5.44000	80.71911				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			4.27000	4.27000	4.27000	138.34066				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	87.75134				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			2.52000	168.45102	2.52000	168.43025				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.38000	166.83131	3.38000	166.80689				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC23: On 20/12/2020 Spot Bond					0.00000	102.03380				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC25 On 13/02/2022 Spot Bond					0.00000	100.32527				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25 On 14/03/2022 Spot Bond					0.00000	101.16336				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	102.51648				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 20/06/2021 Spot Bond					0.00000	102.25782				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	102.54100				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	100.47484				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	103.23094				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 02/05/2028 Spot Bond			9.80000	100.82268	9.80000	100.79604				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27 On 12/12/2020 Spot Bond					0.00000	101.13585				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC27 On 12/12/2020 Spot Bond					0.00000	101.14034				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC27 On 04/03/2021 Spot Bond					0.00000	99.97380				0.00	0	
Total FRC277 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 FRC277										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.10226				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.19512				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	109.56596				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 26/01/2021 Spot Bond					0.00000	100.84597				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.38984				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.10137				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	107.64977				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.03184				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	102.06130				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 26/01/2021 Spot Bond					0.00000	100.62600				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.55232				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.54034				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC294 On 14/05/2024 Spot Bond					0.00000	100.21006				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.21441				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.39169				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond					0.00000	101.47180				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 30/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC301 On 11/11/2024 Spot Bond					0.00000	102.17002				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.03530				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 28/12/2020 Spot Bond					0.00000	100.79086				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC304 On 06/11/2023 Spot Bond					0.00000	100.43006				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.01968				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	100.24989				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC309 On 20/06/2024 Spot Bond					0.00000	101.00820				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond					0.00000	101.17143				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC311 On 23/02/2021 Spot Bond					0.00000	101.01000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC312 On 23/02/2021 Spot Bond					0.00000	100.49000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC313 On 20/06/2024 Spot Bond					0.00000	101.29339				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC314 On 23/02/2021 Spot Bond					0.00000	110.70000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC315 On 13/10/2026 Spot Bond					0.00000	95.87351				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC316 On 15/09/2033 Spot Bond					0.00000	101.23589				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC317 On 31/07/2034 Spot Bond					0.00000	100.48202				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC318 On 20/12/2024 Spot Bond					0.00000	98.55079				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC319 On 20/12/2026 Spot Bond					0.00000	101.29324				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC323 On 20/12/2024 Spot Bond					0.00000	101.32480				0.00	0	150,000,00
Total FRC323 SPOT										0.00	0	150,000,00

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 FRC323										0.00	0	150,000,00
FRC32 On 20/06/2026 Spot Bond					0.00000	101.18504				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.82373				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	101.67362				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.79501				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	100.02250				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	100.32869				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 15/10/2022 Spot Bond					0.00000	100.64427				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33 On 02/02/2021 Spot Bond					0.00000	100.42031				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC33 On 02/02/2021 Spot Bond					0.00000	100.42031				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC33 On 05/03/2021 Spot Bond					0.00000	99.94080				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	100.03208				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 13/09/2021 Spot Bond					0.00000	105.25733				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	102.88540				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	101.25225				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	101.85943				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.81081				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.54491				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 17/08/2021 Spot Bond					0.00000	100.16245				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	101.05738				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.69652				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 03/08/2021 Spot Bond					0.00000	100.37383				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC345 On 20/12/2025 Spot Bond					0.00000	101.21736				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	101.34112				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	

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 31/07/2023 Spot Bond					0.00000	100.55108				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.42305				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2021 Spot Bond					0.00000	100.37908				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.03156				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	100.11718				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.10740				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.16000	3.16000	3.16000	167.22001				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			3.10000	3.10000	3.10000	167.33293				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			3.08000	3.08000	3.08000	167.37058				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.19000	90.57250	5.19000	90.55467				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.43000	98.47010	5.43000	98.45032				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.98295				0.00	0	
Total FRJ022 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 FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.42787				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.94668				0.00	0	204,000,00
Total FRJ22 SPOT										0.00	0	204,000,00
Total For FRJ22										0.00	0	204,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.54365				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.85783				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.51094				0.00	1,440,000,000	820,000,00
Total FRJ25 SPOT										0.00	1,440,000,000	820,000,00
Total For FRJ25										0.00	1,440,000,000	820,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.30642				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.13822				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.45464				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.74000	4.74000	4.74000	113.13853				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.35000	5.35000	5.35000	99.47712				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.88780				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.48256				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			5.49000	97.70849	5.49000	97.68870				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			5.48000	194.86519	5.48000	194.82560				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.63000	95.95925	5.63000	95.93944				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			5.51000	5.51000	5.51000	194.24208				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.82000	140.81245	3.82000	140.79018				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	123.79165	3.70500	123.77244				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.48000	97.83492	5.48000	97.81514				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.63000	191.96885	5.63000	191.92909				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.68000	191.01500	5.68000	190.97520				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.35000	178.84869	3.35000	143.40229				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.71000	190.44546	5.71000	190.40562				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS124 On 31/01/2038 Spot Bond			5.63000	95.95925	5.63000	95.93944				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			5.29000	173.96199	5.29000	173.92744				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.38000	87.21785	6.38000	87.19814				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.18000	175.19938	5.18000	175.16509				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			5.24000	174.52321	5.24000	174.48875				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			6.22000	181.07181	6.22000	181.03150				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			6.31000	87.99085	6.31000	87.97113				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.63000	5.63000	5.63000	95.93944				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.61000	96.20676	5.61000	96.18698				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			5.05000	176.67477	5.05000	176.64080				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.99000	185.22794	5.99000	185.18784				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.18000	175.19938	5.18000	175.16509				0.00	0	
Total FRS142 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 FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.18000	175.19938	5.18000	175.16509				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.47000	171.95872	5.47000	171.92372				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.12000	139.17478	4.12000	139.15166				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.22000	169.02141	2.22000	169.00193				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.53000	171.29683	5.53000	171.26170				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.57000	170.85720	5.57000	170.82198				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.09000	139.33755	4.09000	139.31452				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.04500	176.73181	5.04500	176.69784				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.58000	5.58000	5.58000	170.71223				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 06/06/2025 Spot Bond					0.00000	17.26165				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	6.34114				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.63159				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.70196				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS174 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 18/09/2023 Spot Bond					0.00000	101.09171				0.00	0	358,000,00
Total FRS180 SPOT										0.00	0	358,000,00
Total For FRS180										0.00	0	358,000,00
FRS180 On 27/09/2025 Spot Bond					0.00000	101.02133				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 04/10/2021 Spot Bond					0.00000	132.87721				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS183 On 16/11/2023 Spot Bond					0.00000	149.83935				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	142.01171				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	151.37718				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	127.36073				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS188 On 19/06/2026 Spot Bond					0.00000	22.14594				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS197 On 05/08/2024 Spot Bond					0.00000	100.32016				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.37519				0.00	0	280,000,00
Total FRS199 SPOT										0.00	0	280,000,00
Total For FRS199										0.00	0	280,000,00
FRS200 On 12/08/2025 Spot Bond					0.00000	100.26968				0.00	0	293,000,00
Total FRS200 SPOT										0.00	0	293,000,00
Total For FRS200										0.00	0	293,000,00
FRS201 On 06/08/2025 Spot Bond					0.00000	100.07536				0.00	0	193,000,00
Total FRS201 SPOT										0.00	0	193,000,00
Total For FRS201										0.00	0	193,000,00
FRS202 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS205 On 15/03/2021 Spot Bond					0.00000	108.89914				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.70224				0.00	0	166,000,00
Total FRS206 SPOT										0.00	0	166,000,00
Total For FRS206										0.00	0	166,000,00
FRS209 On 18/11/2024 Spot Bond					0.00000	100.16834				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS211 On 20/12/2020 Spot Bond					0.00000	106.74950				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS213 On 03/09/2021 Spot Bond					0.00000	117.36138				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS214 On 04/03/2021 Spot Bond					0.00000	105.97164				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.05228				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.89995				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	100.44951				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	101.56010				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	101.53812				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	100.40859				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.05738				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	100.41821				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	100.82390				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	100.00686				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS23(On 14/08/2027 Spot Bond					0.00000	100.22116				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23(On 18/08/2025 Spot Bond					0.00000	91.60232				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23(On 19/08/2025 Spot Bond					0.00000	93.28425				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23(On 25/08/2025 Spot Bond					0.00000	92.68916				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23(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	
FRS23(On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	102.69836				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23(On 04/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS236 SPOT										0.00	0	
Total For FRS236										0.00	0	
FRS23(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	
FRS23(On 13/10/2023 Spot Bond					0.00000	105.48433				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS23(On 23/10/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24(On 31/03/2032 Spot Bond					0.00000	100.45706				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS36 On 07/12/2023 Spot Bond			2.31000	2.31000	2.31000	309.15846				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.05000	311.45163	2.05000	311.41704				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.05000	2.05000	2.05000	311.41704				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.46000	170.47899	1.46000	170.46283				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.71000	169.99751	1.71000	169.98025				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.37501				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.33000	90.77187	5.33000	90.75388				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.00000	63.85107	5.00000	94.94979				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.24000	3.24000	3.24000	144.02170				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.52000	3.52000	3.52000	142.45107				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.11000	3.11000	3.11000	302.33270				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.57500	4.57500	4.57500	108.67621				0.00	0	
Total FRX23 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 FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			5.90500	116.90914	5.90500	116.89054			472,400,000,000.00	80,000,000	40,000,00
Total FRX24 SPOT									472,400,000,000.00	80,000,000	40,000,00
Total For FRX24									472,400,000,000.00	80,000,000	40,000,00
FRX25 On 26/07/2025 Spot Bond			6.25500	117.33541	6.25500	117.31577			0.00	0	250,000,00
Total FRX25 SPOT									0.00	0	250,000,00
Total For FRX25									0.00	0	250,000,00
FRX26 On 01/10/2026 Spot Bond			6.76500	114.61873	6.76500	114.59778			0.00	0	170,000,00
Total FRX26 SPOT									0.00	0	170,000,00
Total For FRX26									0.00	0	170,000,00
FRX27 On 07/03/2027 Spot Bond			7.04500	118.12749	7.04500	118.10490			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.46500	118.81490	7.46500	118.79125			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.36500	112.03132	8.36500	112.00638			0.00	0	570,000,00
Total FRX30 SPOT									0.00	0	570,000,00
Total For FRX30									0.00	0	570,000,00
FRX31 On 21/02/2031 Spot Bond			8.73500	107.76156	8.73500	107.73652			0.00	0	
Total FRX31 SPOT									0.00	0	
Total For FRX31									0.00	0	
FRX32 On 31/03/2032 Spot Bond			8.79500	114.03697	8.79500	114.01001			5,277,000,000,000.00	600,000,000	300,000,00
Total FRX32 SPOT									5,277,000,000,000.00	600,000,000	300,000,00
Total For FRX32									5,277,000,000,000.00	600,000,000	300,000,00
FRX45 On 14/04/2045 Spot Bond			11.01000	75.74699	11.01000	75.72469			0.00	0	100,000,00
Total FRX45 SPOT									0.00	0	100,000,00
Total For FRX45									0.00	0	100,000,00
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.64130			0.00	0	
Total FS6A2 SPOT									0.00	0	
Total For FS6A2									0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	99.92540			0.00	0	
Total FS6A3 SPOT									0.00	0	
Total For FS6A3									0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.13168			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.11438				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.12351				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.12904				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.13067				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.12432				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.80703				0.00	0	150,000,0€
Total GBL05 SPOT										0.00	0	150,000,0€
Total For GBL05										0.00	0	150,000,0€
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.06492				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.10200				0.00	0	100,000,0€
Total GH5A21 SPOT										0.00	0	100,000,0€
Total For GH5A21										0.00	0	100,000,0€
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.04408				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.05001				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.09024				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRL35 On 12/06/2029 Spot Bond			4.52000	102.75363	4.52000	102.73541				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.72525				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.29886				0.00	260,000,000	130,000,000
Total GRT11 SPOT										0.00	260,000,000	130,000,000
Total For GRT11										0.00	260,000,000	130,000,000
GRT14 On 15/09/2021 Spot Bond					0.00000	101.63220				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.75746				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.53500	113.39366	5.53500	113.37665				0.00	0	400,000,000
Total GRT17 SPOT										0.00	0	400,000,000
Total For GRT17										0.00	0	400,000,000
GRT19 On 14/03/2022 Spot Bond					0.00000	101.09853				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.73131				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.60500	104.95861	8.60500	104.93432				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.60727				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.78532				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	98.62246				0.00	0	
Total GRT24G SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.24244				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.75010				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.36328				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	99.90358				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.89920				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	96.26225				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.02570				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	97.92689				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.53981				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.98170				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.78185				0.00	0	150,000,00
Total GRT36 SPOT										0.00	0	150,000,00
Total For GRT36										0.00	0	150,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.84637				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.38676				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	98.64680				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.30927				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.13949				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT43 On 24/03/2025 Spot Bond					0.00000	100.90291				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond					0.00000	100.94009				0.00	0	
Total GRT44 SPOT										0.00	0	
Total For GRT44										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.01419				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.95864				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.07330				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.85864				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.12978				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H10T4 On 23/02/2023 Spot Bond					0.00000	101.05687				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.53829				0.00	0	6,000,000.00
Total H12T1 SPOT										0.00	0	6,000,000.00
Total For H12T1										0.00	0	6,000,000.00
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.01331				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.09441				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	97.90188				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.12402				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.55314				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.38905				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.22933				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	99.86799				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.91001				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.84972				0.00	0	
Total HPF12 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 HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.83257				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.65000	306.27384	2.65000	306.23486				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.00000	3.00000	3.00000	309.59019				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.94500	102.85146	9.94500	105.25468				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.52000	71.76044	5.52000	90.46536				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.43000	88.21941	11.43000	88.19277				0.00	0	4,350,000,00
Total HWAY34 SPOT										0.00	0	4,350,000,00
Total For HWAY34										0.00	0	4,350,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.18482	100.00000	12.15800				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.47000	87.53190	11.47000	87.50538				0.00	0	5,020,000,00
Total HWAY35 SPOT										0.00	0	5,020,000,00
Total For HWAY35										0.00	0	5,020,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.18404	100.00000	12.15722				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	100.81276				0.00	0	25,200,000,00
Total HWF11 SPOT										0.00	0	25,200,000,00
Total For HWF11										0.00	0	25,200,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.62109				0.00	0	10,000,000,00
Total HWF12 SPOT										0.00	0	10,000,000,00
Total For HWF12										0.00	0	10,000,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.02600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.67000	147.30009	2.67000	147.28133				116,811,308,379,000.00	43,749,553,700	421,940,900,20
Total I2025 SPOT										16,811,308,379,000.00	43,749,553,700	421,940,900,20
Total For I2025										16,811,308,379,000.00	43,749,553,700	421,940,900,20
I2029 On 31/03/2029 Spot Bond			4.05000	102.22471	4.05000	102.20778				49,129,370,640,000.00	12,130,708,800	222,997,429,00
Total I2029 SPOT										19,129,370,640,000.00	12,130,708,800	222,997,429,00
Total For I2029										19,129,370,640,000.00	12,130,708,800	222,997,429,00
I2033 On 28/02/2033 Spot Bond			4.69000	95.39749	4.69000	95.38000				212,507,845,228,000.00	45,310,841,200	231,800,377,60
Total I2033 SPOT										12,507,845,228,000.00	45,310,841,200	231,800,377,60
Total For I2033										12,507,845,228,000.00	45,310,841,200	231,800,377,60
I2038 On 31/01/2038 Spot Bond			4.76500	107.41519	4.73000	107.89303				139,777,916,151,500.00	29,334,295,100	390,292,190,10
Total I2038 SPOT										19,777,916,151,500.00	29,334,295,100	390,292,190,10
Total For I2038										19,777,916,151,500.00	29,334,295,100	390,292,190,10
I2046 On 31/03/2046 Spot Bond			4.80000	94.76864	4.80000	94.75105				85,883,446,080,000.00	17,892,384,600	324,846,548,00
Total I2046 SPOT										15,883,446,080,000.00	17,892,384,600	324,846,548,00
Total For I2046										15,883,446,080,000.00	17,892,384,600	324,846,548,00
I2050 On 31/12/2050 Spot Bond			4.78000	97.37343	4.80000	97.00574				46,388,761,404,000.00	9,704,761,800	292,072,137,50
Total I2050 SPOT										16,388,761,404,000.00	9,704,761,800	292,072,137,50
Total For I2050										16,388,761,404,000.00	9,704,761,800	292,072,137,50
IBL101 On 24/05/2022 Spot Bond			5.37000	5.37000	5.37000	105.39525				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.35576				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.77000	305.25087	2.77000	305.21104				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	99.93842				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.08883				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL114 On 21/05/2022 Spot Bond					0.00000	100.27413				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.09445				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.18327				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.78876				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.18388				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.65851				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.16820				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.66391				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.25609				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	99.76768				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.54935				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.10216				0.00	0	
Total IBL135 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 IBL135									0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.09365			0.00	0	
Total IBL136 SPOT									0.00	0	
Total For IBL136									0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.20796			0.00	0	
Total IBL137 SPOT									0.00	0	
Total For IBL137									0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.15090			0.00	0	408,000,00
Total IBL138 SPOT									0.00	0	408,000,00
Total For IBL138									0.00	0	408,000,00
IBL140 On 14/02/2021 Spot Bond					0.00000	100.16645			0.00	0	
Total IBL140 SPOT									0.00	0	
Total For IBL140									0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.12498			0.00	0	
Total IBL141 SPOT									0.00	0	
Total For IBL141									0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.12414			0.00	0	
Total IBL142 SPOT									0.00	0	
Total For IBL142									0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	99.89431			0.00	5,000,000,000	2,500,000,00
Total IBL143 SPOT									0.00	5,000,000,000	2,500,000,00
Total For IBL143									0.00	5,000,000,000	2,500,000,00
IBL145 On 20/03/2026 Spot Bond					0.00000	101.02794			0.00	0	308,000,00
Total IBL145 SPOT									0.00	0	308,000,00
Total For IBL145									0.00	0	308,000,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.84645			0.00	0	
Total IBL147 SPOT									0.00	0	
Total For IBL147									0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.05752			0.00	0	
Total IBL148 SPOT									0.00	0	
Total For IBL148									0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.06131			0.00	0	
Total IBL149 SPOT									0.00	0	
Total For IBL149									0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.83311			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.13264				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.57000	1.57000	1.57000	170.25025				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.01500	115.19060	6.01500	115.17205				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.67729				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.86000	169.70958	1.86000	169.69166				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.44500	110.69288	4.44500	110.67943				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.48883				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.25500	103.14004	4.25500	103.12825				0.00	0	
Total IBL88 SPOT										0.00	0	
Total For IBL88										0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	72.01388	100.00000	71.87903				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	100.08256				0.00	0	205,000,00
Total IBL89 SPOT										0.00	0	205,000,00
Total For IBL89										0.00	0	205,000,00
IBL95 On 12/09/2021 Spot Bond					0.00000	101.91187				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL98 On 03/10/2023 Spot Bond					0.00000	102.14013				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.80500	106.09982	7.80500	106.07738				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.93500	108.69940	9.93500	108.92567				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	99.93095				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.42500	110.95856	8.42500	110.93355				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.44574				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.23160				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.23167				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	98.91298				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.55037				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.29675				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	101.01207				0.00	0	
Total IDCG18 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 IDCG18									0.00	0	
IDCG18 On 12/03/2024 Spot Bond					0.00000	99.32104			0.00	0	
Total IDCG19 SPOT									0.00	0	
Total For IDCG19									0.00	0	
IDCG19 On 18/12/2020 Spot Bond					0.00000	100.89693			0.00	0	
Total IDCG20 SPOT									0.00	0	
Total For IDCG20									0.00	0	
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.95841			0.00	0	
Total IDCG21 SPOT									0.00	0	
Total For IDCG21									0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	99.25671			0.00	0	95,000,00
Total IDCG22 SPOT									0.00	0	95,000,00
Total For IDCG22									0.00	0	95,000,00
IDCG22 On 29/01/2027 Spot Bond					0.00000	100.57697			0.00	0	
Total IDCG23 SPOT									0.00	0	
Total For IDCG23									0.00	0	
IDCG23 On 15/12/2022 Spot Bond					0.00000	101.07278			0.00	0	
Total IDCP07 SPOT									0.00	0	
Total For IDCP07									0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.30500	104.68877	7.30500	104.66825			0.00	0	
Total IFC01 SPOT									0.00	0	
Total For IFC01									0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.11000	102.48851	5.11000	102.47442			0.00	0	
Total IFC02 SPOT									0.00	0	
Total For IFC02									0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	63.49597			0.00	0	
Total ING196 SPOT									0.00	0	
Total For ING196									0.00	0	
ING362 On 24/02/2021 Spot Bond					0.00000	100.01503			0.00	0	
Total ING362 SPOT									0.00	0	
Total For ING362									0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.20524			0.00	0	
Total ING375 SPOT									0.00	0	
Total For ING375									0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.27027			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	93.95878				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	100.70749				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	100.67771				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.55500	105.06421	6.55500	105.04558				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	105.12113				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	100.90251				0.00	400,950,000	200,475,000
Total INLV06 SPOT										0.00	400,950,000	200,475,000
Total For INLV06										0.00	400,950,000	200,475,000
IPF13 On 04/12/2020 Spot Bond					0.00000	99.97267				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	101.06879				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	101.09381				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	100.96263				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.98203				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IPF19 On 22/12/2022 Spot Bond					0.00000	101.00143			0.00	0	
Total IPF19 SPOT									0.00	0	
Total For IPF19									0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.57998			0.00	0	
Total IPF21 SPOT									0.00	0	
Total For IPF21									0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.12010			0.00	0	
Total IPF22 SPOT									0.00	0	
Total For IPF22									0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.35309			0.00	0	78,000,00
Total IPF24 SPOT									0.00	0	78,000,00
Total For IPF24									0.00	0	78,000,00
IPF25 On 15/10/2023 Spot Bond					0.00000	100.65348			0.00	0	
Total IPF25 SPOT									0.00	0	
Total For IPF25									0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.29620			0.00	0	
Total IPF26 SPOT									0.00	0	
Total For IPF26									0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.30224			0.00	0	
Total IPF27 SPOT									0.00	0	
Total For IPF27									0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.92036			0.00	0	
Total IPF30 SPOT									0.00	0	
Total For IPF30									0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.18938			0.00	0	
Total IPF31 SPOT									0.00	0	
Total For IPF31									0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.87456			0.00	0	
Total IPF32 SPOT									0.00	0	
Total For IPF32									0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.10931			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	100.93206	2.75000	100.92457			0.00	0	
Total IV017/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 IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.94000	166.85138	5.94000	166.81532				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	100.55658				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			6.55500	104.91608	6.55500	104.89748				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.44574				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	102.31505				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.45519				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.96000	3.96000	3.96000	165.72486				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	103.27735				0.00	0	4,283,000,00
Total IV040 SPOT										0.00	0	4,283,000,00
Total For IV040										0.00	0	4,283,000,00
IV041 On 29/09/2021 Spot Bond			7.37500	105.71865	7.37500	105.69751				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.54917				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.39000	7.39000	7.39000	105.07155				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.59592				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.46000	168.56487	2.46000	168.54436				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	103.48817				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.03236				0.00	98,010,000	49,005,00
Total IV050 SPOT										0.00	98,010,000	49,005,00
Total For IV050										0.00	98,010,000	49,005,00
IV19A On 31/03/2028 Spot Bond			5.84000	167.92330	5.84000	167.88747				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.88448				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.55500	102.60057	10.55500	102.57189				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			5.87000	104.67150	5.87000	104.65495				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.98813				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	101.01432				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.99686				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.61364				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC110 On 19/05/2021 Spot Bond			5.52000	102.30129	5.52000	102.28620				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	101.21728				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.24623				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.74245				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.64291				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.03085				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.56293				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	99.98620				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	99.93543				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/12/2020 Spot Bond					0.00000	99.98702				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.95899				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.76558				0.00	0	
Total IVC148 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 IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.70494				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.51694				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	100.31282				0.00	0	
Total IVC154 SPOT										0.00	0	
Total For IVC154										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.52422				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.83536				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	101.11466				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	101.08081				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.85801				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	101.26597				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.69307				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	99.92969				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.83964				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.82256				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	98.54404				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	100.86931				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.24616				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.25616				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	101.23410				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	101.09065				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	100.56450				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.45170	7.40000	103.30956				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC187 On 27/11/2021 Spot Bond					0.00000	100.06938				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVZ018 On 03/12/2020 Spot Bond			3.75000	3.75000	3.75000	99.93839				0.00	0	
Total IVZ018 SPOT										0.00	0	
Total For IVZ018										0.00	0	
IVZ019 On 07/12/2020 Spot Bond			3.75000	3.75000	3.75000	99.89737				0.00	0	
Total IVZ019 SPOT										0.00	0	
Total For IVZ019										0.00	0	
IVZ020 On 11/12/2020 Spot Bond			3.75000	3.75000	3.75000	99.85637				0.00	0	
Total IVZ020 SPOT										0.00	0	
Total For IVZ020										0.00	0	
IVZ021 On 07/01/2021 Spot Bond			3.75000	3.75000	3.75000	99.58053				0.00	0	
Total IVZ021 SPOT										0.00	0	
Total For IVZ021										0.00	0	
IVZ022 On 14/01/2021 Spot Bond			3.75000	3.75000	3.75000	99.50927				0.00	0	
Total IVZ022 SPOT										0.00	0	
Total For IVZ022										0.00	0	
IVZ023 On 21/01/2021 Spot Bond			3.75000	3.75000	3.75000	99.43811				0.00	0	
Total IVZ023 SPOT										0.00	0	
Total For IVZ023										0.00	0	
IVZ024 On 28/01/2021 Spot Bond			3.75000	3.75000	3.75000	99.36705				0.00	0	
Total IVZ024 SPOT										0.00	0	
Total For IVZ024										0.00	0	
IVZ025 On 04/02/2021 Spot Bond			3.75000	3.75000	3.75000	99.29609				0.00	0	
Total IVZ025 SPOT										0.00	0	
Total For IVZ025										0.00	0	
IVZ026 On 09/02/2021 Spot Bond			3.75000	3.75000	3.75000	99.24546				0.00	0	
Total IVZ026 SPOT										0.00	0	
Total For IVZ026										0.00	0	
IVZ027 On 11/02/2021 Spot Bond			3.75000	3.75000	3.75000	99.22523				0.00	0	
Total IVZ027 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 IVZ027									0.00	0	
IVZ028 On 16/02/2021 Spot Bond			3.75000	3.75000	3.75000	99.17468			0.00	0	
Total IVZ028 SPOT									0.00	0	
Total For IVZ028									0.00	0	
IVZ029 On 18/02/2021 Spot Bond			3.75000	3.75000	3.75000	99.15447			0.00	0	
Total IVZ029 SPOT									0.00	0	
Total For IVZ029									0.00	0	
IVZ030 On 23/02/2021 Spot Bond			3.75000	3.75000	3.75000	99.10399			0.00	0	5,000,000,00
Total IVZ030 SPOT									0.00	0	5,000,000,00
Total For IVZ030									0.00	0	5,000,000,00
IVZ031 On 25/02/2021 Spot Bond			3.75000	3.75000	3.75000	99.08381			0.00	0	
Total IVZ031 SPOT									0.00	0	
Total For IVZ031									0.00	0	
IVZ032 On 04/03/2021 Spot Bond			3.75000	3.75000	3.75000	99.01326			0.00	0	
Total IVZ032 SPOT									0.00	0	
Total For IVZ032									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	101.30334			0.00	0	
Total JPM002 SPOT									0.00	0	
Total For JPM002									0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.78378			0.00	0	
Total KAP006 SPOT									0.00	0	
Total For KAP006									0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.10500	104.59622	6.10500	104.57894			0.00	0	
Total KAP007 SPOT									0.00	0	
Total For KAP007									0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	98.12214			0.00	0	104,000,00
Total KAP012 SPOT									0.00	0	104,000,00
Total For KAP012									0.00	0	104,000,00
KAP013 On 24/05/2022 Spot Bond					0.00000	97.71607			0.00	0	
Total KAP013 SPOT									0.00	0	
Total For KAP013									0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.58486			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP014 On 01/11/2024 Spot Bond					0.00000	96.66763				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 29/04/2022 Spot Bond					0.00000	100.03547				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP016 On 19/10/2023 Spot Bond					0.00000	100.64875				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.52613				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.39500	127.56695	8.39500	127.53797				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	96.07066				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	93.94684				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.33500	105.35893	6.33500	105.34098				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	93.34635				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.35500	107.76715	8.35500	107.74291				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	98.43675				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK27 On 23/03/2023 Spot Bond					0.00000	95.02292				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.01500	93.50297	12.01500	93.47285				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.40500	100.57555	9.40500	100.55030				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	95.20333				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.43417				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.31180				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.41738				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.82462				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.41774				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	83.17156				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	100.96774				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			5.90500	109.03245	5.90500	109.01502				0.00	0	2,500,000.00
Total LGL06 SPOT										0.00	0	2,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LGL06										0.00	0	2,500,000,00
LGL07 On 04/10/2022 Spot Bond					0.00000	102.33884				0.00	3,954,730,000	1,013,365,00
Total LGL07 SPOT										0.00	3,954,730,000	1,013,365,00
Total For LGL07										0.00	3,954,730,000	1,013,365,00
LGL08 On 28/02/2023 Spot Bond					0.00000	101.18459				0.00	213,840,000	356,920,00
Total LGL08 SPOT										0.00	213,840,000	356,920,00
Total For LGL08										0.00	213,840,000	356,920,00
LGL09 On 28/08/2024 Spot Bond					0.00000	102.19940				0.00	120,285,000	60,142,50
Total LGL09 SPOT										0.00	120,285,000	60,142,50
Total For LGL09										0.00	120,285,000	60,142,50
LGL10 On 08/10/2025 Spot Bond					0.00000	100.03998				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	99.88895				0.00	200,000,000	100,000,00
Total LGL11 SPOT										0.00	200,000,000	100,000,00
Total For LGL11										0.00	200,000,000	100,000,00
LHL27 On 13/02/2021 Spot Bond					0.00000	100.38152				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.45324				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	99.91107				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.63895				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.11521				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.11908				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.13392				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.14043				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.14530				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 08/01/2021 Spot Bond					0.00000	99.51535				0.00	0	
Total MAQ192 SPOT										0.00	0	
Total For MAQ192										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.30623				0.00	1,800,000,000	900,000,000
Total MBF059 SPOT										0.00	1,800,000,000	900,000,000
Total For MBF059										0.00	1,800,000,000	900,000,000
MBF06 On 17/08/2021 Spot Bond					0.00000	100.40540				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.20174				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.90003				0.00	0	200,000,000
Total MBF065 SPOT										0.00	0	200,000,000
Total For MBF065										0.00	0	200,000,000
MBF06 On 16/09/2021 Spot Bond					0.00000	101.08747				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.13714				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.15141				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.13217				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP03' On 23/02/2021 Spot Bond					0.00000	100.16569				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04' On 23/02/2023 Spot Bond					0.00000	100.09053				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	100.60807				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04' On 26/04/2021 Spot Bond					0.00000	100.66461				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04' On 27/07/2023 Spot Bond					0.00000	100.43027				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04' On 27/09/2021 Spot Bond					0.00000	100.78201				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04' On 27/09/2023 Spot Bond					0.00000	100.93059				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04' On 26/02/2022 Spot Bond					0.00000	100.48211				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04' On 26/02/2024 Spot Bond					0.00000	100.06280				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04' On 27/03/2022 Spot Bond					0.00000	100.78202				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04' On 27/03/2024 Spot Bond					0.00000	100.79978				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05' On 23/08/2022 Spot Bond					0.00000	100.48099				0.00	0	25,000,000.00
Total MBP050 SPOT										0.00	0	25,000,000.00

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 MBP050										0.00	0	25,000,000.00
MBP05 On 12/03/2023 Spot Bond					0.00000	99.98420				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			4.68000	103.65034	4.68000	103.63723				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.35000	7.35000	7.35000	118.86414				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.15500	112.45489	5.15500	112.43933				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	101.79255				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.54460				0.00	0	150,000.00
Total MMIG07 SPOT										0.00	0	150,000.00
Total For MMIG07										0.00	0	150,000.00
MML01 On 10/12/2026 Spot Bond					0.00000	98.17172				0.00	0	1,000,000.00
Total MML01 SPOT										0.00	0	1,000,000.00
Total For MML01										0.00	0	1,000,000.00
MML02 On 10/12/2026 Spot Bond			7.95500	106.11429	7.95500	106.09167				0.00	0	49,900.00
Total MML02 SPOT										0.00	0	49,900.00
Total For MML02										0.00	0	49,900.00
MTN07 On 13/07/2022 Spot Bond					0.00000	100.61192				0.00	0	115,000.00
Total MTN07 SPOT										0.00	0	115,000.00
Total For MTN07										0.00	0	115,000.00
MTN09 On 11/10/2022 Spot Bond					0.00000	100.42870				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	99.41900				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	99.79595				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total MTN11 SPOT									0.00	0	
Total For MTN11									0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.48572			0.00	0	
Total MTN12 SPOT									0.00	0	
Total For MTN12									0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	97.73999			0.00	0	
Total MTN13 SPOT									0.00	0	
Total For MTN13									0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.27006			0.00	0	
Total MTN14 SPOT									0.00	0	
Total For MTN14									0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.28196			0.00	0	
Total MTN15 SPOT									0.00	0	
Total For MTN15									0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.28685			0.00	0	
Total MTN16 SPOT									0.00	0	
Total For MTN16									0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	98.52895			0.00	0	125,000,0€
Total MTN17 SPOT									0.00	0	125,000,0€
Total For MTN17									0.00	0	125,000,0€
MTN18 On 30/05/2026 Spot Bond					0.00000	98.43675			0.00	0	
Total MTN18 SPOT									0.00	0	
Total For MTN18									0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	99.93160			0.00	0	
Total MTN19 SPOT									0.00	0	
Total For MTN19									0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	99.69021			0.00	0	
Total MTN20 SPOT									0.00	0	
Total For MTN20									0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.57742			0.00	311,850,000	155,925,0€
Total MTN21 SPOT									0.00	311,850,000	155,925,0€
Total For MTN21									0.00	311,850,000	155,925,0€
MTN22 On 29/07/2023 Spot Bond					0.00000	100.52195			0.00	0	
Total MTN22 SPOT									0.00	0	
Total For MTN22									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN23 On 29/01/2026 Spot Bond			7.90500	107.17503	7.90500	104.33604				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.56806				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.28487				0.00	0	
Total MTNC22 SPOT										0.00	0	
Total For MTNC22										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR(On 22/02/2021 Spot Bond					0.00000	100.10829				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.10589				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.10588				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.11566				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.81820				0.00	0	37,000,00
Total N6C26 SPOT										0.00	0	37,000,00
Total For N6C26										0.00	0	37,000,00
N6D26 On 21/12/2020 Spot Bond					0.00000	100.98397				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	101.07698				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	101.41118				0.00	0	
Total N6F26 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 N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	102.11101				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.92557				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.21472				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.46044				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.68638				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.47500	105.42872	5.47500	105.41299				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			5.95500	113.34624	5.95500	113.32817				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.83500	110.85577	8.83500	110.82973				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.55128				0.00	0	2,000,000,00
Total NBG01G SPOT										0.00	0	2,000,000,00
Total For NBG01G										0.00	0	2,000,000,00
NBG02 On 30/04/2024 Spot Bond					0.00000	100.55836				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.41301				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.52565				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.44850				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK11 On 28/11/2020 Spot Bond			4.86000	99.93347	4.86000	99.94677				0.00	0	
Total NBK11A SPOT										0.00	0	
Total For NBK11A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.25500	103.11633	5.25500	103.10171				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	101.91381	9.38000	101.88832				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13 On 19/03/2024 Spot Bond			5.52000	114.51888	5.52000	114.50165				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			4.40500	106.75490	4.40500	106.74219				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			4.82000	107.24989	4.82000	107.23601				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			5.95500	115.64669	5.95500	115.62826				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			6.72500	115.50286	6.72500	115.48187			2,690,000,000,000.00	400,000,000	1,420,000,000	
Total NBK17A SPOT									2,690,000,000,000.00	400,000,000	1,420,000,000	
Total For NBK17A									2,690,000,000,000.00	400,000,000	1,420,000,000	
NBK19 On 01/06/2022 Spot Bond			5.35000	106.13627	5.35000	106.12087			0.00	0		
Total NBK19A SPOT									0.00	0		
Total For NBK19A									0.00	0		
NBK20 On 01/06/2026 Spot Bond			6.71500	116.57614	6.71500	116.55498			0.00	0		
Total NBK20A SPOT									0.00	0		
Total For NBK20A									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK20I On 25/06/2021 Spot Bond					0.00000	101.04124				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21I On 21/07/2027 Spot Bond			7.75500	118.57176	7.75500	118.54726				0.00	0	650,000,00
Total NBK21A SPOT										0.00	0	650,000,00
Total For NBK21A										0.00	0	650,000,00
NBK22I On 19/11/2022 Spot Bond			4.44500	110.83996	4.44500	110.82650				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23I On 19/11/2025 Spot Bond			6.44000	118.19315	6.44000	118.17245				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24I On 19/11/2027 Spot Bond			7.48000	118.90225	7.48000	118.87814				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24I On 11/02/2022 Spot Bond					0.00000	100.25909				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25I On 17/02/2023 Spot Bond			4.91500	4.91500	4.91500	114.97329				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.44775				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26I On 10/05/2023 Spot Bond			100.00000	23.62891	100.00000	23.57604				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.68826				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27I On 10/05/2026 Spot Bond			7.66500	115.95680	7.66500	115.93271				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28I On 02/08/2023 Spot Bond			4.85000	116.09132	4.85000	116.07620				0.00	0	
Total NBK28A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			6.82500	120.56548	6.82500	120.54349				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.48000	114.71707	5.48000	114.70022				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30 On 18/02/2021 Spot Bond					0.00000	100.47045				0.00	0	255,000,00
Total NBK30B SPOT										0.00	0	255,000,00
Total For NBK30B										0.00	0	255,000,00
NBK31 On 09/11/2023 Spot Bond			5.60500	110.77927	5.60500	110.76235				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	100.50421				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34 On 10/05/2021 Spot Bond					0.00000	100.50240				0.00	0	293,000,00
Total NBK34B SPOT										0.00	0	293,000,00
Total For NBK34B										0.00	0	293,000,00
NBK35 On 10/05/2023 Spot Bond					0.00000	102.58134				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	101.91016				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38 On 02/08/2021 Spot Bond					0.00000	101.10256				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.63000	9.63000	9.63000	69.83944				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.82521				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	100.61705				0.00	0	218,000,00

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 NBK42B SPOT										0.00	0	218,000,00
Total For NBK42B										0.00	0	218,000,00
NBK43I On 20/02/2024 Spot Bond					0.00000	102.36295				0.00	53,460,000	26,730,00
Total NBK43B SPOT										0.00	53,460,000	26,730,00
Total For NBK43B										0.00	53,460,000	26,730,00
NBK44I On 15/02/2021 Spot Bond					0.00000	100.29740				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.31223				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.29099				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.76448				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.37280				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.81732				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.57061				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.63273				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	99.06791				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	99.82649				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK54I On 21/02/2029 Spot Bond					0.00000	100.10021				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.84364				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.36055				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	99.57270				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.73854				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.49467				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.56559				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.01561				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.05744				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			8.80000	107.37405	8.80000	107.34850				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.04760				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.83500	106.76118	8.83500	106.73568				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.05744				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.07307				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.09273				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	102.81806				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.54603				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	100.57330				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	103.82908				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.08972				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	104.90224				0.00	950,000,000	1,650,000,000
Total NGL02 SPOT										0.00	950,000,000	1,650,000,000
Total For NGL02										0.00	950,000,000	1,650,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	100.31401				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL04 On 20/03/2023 Spot Bond					0.00000	103.14101				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.38547				0.00	0	150,000,00
Total NGL05 SPOT										0.00	0	150,000,00
Total For NGL05										0.00	0	150,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	100.96946				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	99.80151				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	101.19791				0.00	0	153,000,00
Total NGL08 SPOT										0.00	0	153,000,00
Total For NGL08										0.00	0	153,000,00
NGLT1 On 01/07/2022 Spot Bond					0.00000	106.15189				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	103.41672				0.00	0	45,800,00
Total NGLT1B SPOT										0.00	0	45,800,00
Total For NGLT1B										0.00	0	45,800,00
NGT10 On 25/03/2024 Spot Bond					0.00000	102.44950				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	102.75820				0.00	0	92,100,00
Total NGT104 SPOT										0.00	0	92,100,00
Total For NGT104										0.00	0	92,100,00
NGT10 On 22/05/2025 Spot Bond					0.00000	97.80057				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	100.59085				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	100.27468				0.00	0	
Total NGT107 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 NGT107										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	100.78569	13.50000	100.75052				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.56738				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.90244				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.70143				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.13064				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.54148				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.18674				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.44411				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.41263				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	100.08256				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	100.11272				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.11700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.11022				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.68000	5.68000	5.68000	190.97520				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.55000	4.55000	4.55000	182.45066				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.42500	3.42500	3.42500	142.98174				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.75000	3.75000	3.75000	104.53800				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			5.48000	5.48000	5.48000	97.81514				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.53000	3.53000	3.53000	142.39534				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			3.92000	3.92000	3.92000	140.24155				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.59000	4.59000	4.59000	181.97792				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB15 On 31/03/2028 Spot Bond			4.34000	184.98775	4.34000	184.95570				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.59500	96.39293	5.59500	96.37313				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.84747				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	103.62929				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.62383				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.94024				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	129.66249				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	102.21863				0.00	0	307,000,00
Total NN022 SPOT										0.00	0	307,000,00
Total For NN022										0.00	0	307,000,00
NN023 On 07/11/2025 Spot Bond					0.00000	102.36502				0.00	0	232,000,00
Total NN023 SPOT										0.00	0	232,000,00
Total For NN023										0.00	0	232,000,00
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	100.10547				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.33989				0.00	0	322,000,00
Total NN034 SPOT										0.00	0	322,000,00

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 NN034										0.00	0	322,000,00
NN036 On 28/02/2023 Spot Bond					0.00000	102.37337				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	106.75940				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	102.49076				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.10827				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	102.41488				0.00	0	243,000,00
Total NN040 SPOT										0.00	0	243,000,00
Total For NN040										0.00	0	243,000,00
NN043 On 03/03/2023 Spot Bond					0.00000	119.33037				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.30374				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	119.15225				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	117.50664				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	99.82989				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	110.60880				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	101.39406				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	100.58367				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	100.45847				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	100.35579				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	99.82024				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	117.61000				0.00	0	
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	97.38202				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	102.10000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	102.12000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	103.77000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	102.64000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	100.47993				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01 On 20/04/2021 Spot Bond					0.00000	100.20061				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	100.18703				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	91.10582				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 22/04/2021 Spot Bond					0.00000	100.12073				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	100.15091				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	91.10582				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	124.11995				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	105.07747				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.06390				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.10197				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.10445				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.10476				0.00	0	
Total NQ1A27 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 NQ1A27										0.00	0	
NQ1A2: On 22/05/2021 Spot Bond					0.00000	100.09608				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.07118				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	111.10980				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2: On 22/05/2023 Spot Bond					0.00000	100.11456				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2: On 22/05/2022 Spot Bond					0.00000	100.10836				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	100.08210				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	113.21750				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D: On 22/05/2052 Spot Bond					0.00000	100.08574				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			6.02500	112.17136	6.02500	112.15297			268,413,750,000.00		44,550,000	22,275,000
Total NRA022 SPOT									268,413,750,000.00		44,550,000	22,275,000
Total For NRA022									268,413,750,000.00		44,550,000	22,275,000
NRA02: On 31/05/2023 Spot Bond			2.90000	193.79641	2.90000	193.77036			0.00		0	
Total NRA023 SPOT									0.00		0	
Total For NRA023									0.00		0	
NRA02: On 30/11/2028 Spot Bond			9.03500	118.12179	9.03500	118.09312			0.00		0	
Total NRA028 SPOT									0.00		0	
Total For NRA028									0.00		0	
NRA02: On 30/11/2028 Spot Bond			100.00000	12.46663	100.00000	12.43889			0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	101.46192				0.00	5,959,000,000	1,696,000,000
Total NTC21 SPOT										0.00	5,959,000,000	1,696,000,000
Total For NTC21										0.00	5,959,000,000	1,696,000,000
NTC22 On 15/02/2021 Spot Bond					0.00000	100.34312				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.23003				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.98382				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.33297				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.24577				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	99.84640				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	99.84407				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.92234				0.00	2,100,000,000	700,000,000
Total NTC29 SPOT										0.00	2,100,000,000	700,000,000
Total For NTC29										0.00	2,100,000,000	700,000,000
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	99.88716				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC32 On 29/09/2022 Spot Bond					0.00000	101.08220				0.00	0	29,000,000,00
Total NTC32 SPOT										0.00	0	29,000,000,00
Total For NTC32										0.00	0	29,000,000,00
OMI01 On 22/11/2022 Spot Bond					0.00000	99.66711				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.20500	108.43812	5.20500	108.42272				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			7.01500	116.63624	7.01500	116.61402				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			5.40500	111.59334	5.40500	111.57690				0.00	0	1,000,000,00
Total OML09 SPOT										0.00	0	1,000,000,00
Total For OML09										0.00	0	1,000,000,00
OML10 On 14/09/2025 Spot Bond			7.34000	118.40411	7.34000	118.38054				0.00	0	910,000,00
Total OML10 SPOT										0.00	0	910,000,00
Total For OML10										0.00	0	910,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	98.45298				0.00	0	400,000,00
Total OML11 SPOT										0.00	0	400,000,00
Total For OML11										0.00	0	400,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	100.30802				0.00	700,000,000	700,000,00
Total OML12 SPOT										0.00	700,000,000	700,000,00
Total For OML12										0.00	700,000,000	700,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	99.89282				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	99.88955				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.02815				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.74133				0.00	0	
Total PMM53 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 PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.29066				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.02704				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.14528				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.16800				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.17124				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.17448				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.08000	121.31964	7.05500	121.43033				747,662,218,588,000.00	1,235,545,511,100	1,282,893,225,50
Total R186 SPOT										17,662,218,588,000.00	235,545,511,100	282,893,225,50
Total For R186										17,662,218,588,000.00	235,545,511,100	282,893,225,50
R197 On 07/12/2023 Spot Bond			1.70000	314.52114	1.70000	314.48918				8,609,545,620,000.00	5,064,438,600	61,593,406,40
Total R197 SPOT										8,609,545,620,000.00	5,064,438,600	61,593,406,40
Total For R197										8,609,545,620,000.00	5,064,438,600	61,593,406,40
R202 On 07/12/2033 Spot Bond			4.68000	211.23434	4.68000	211.19597				23,612,932,512,000.00	5,045,498,400	140,711,976,50
Total R202 SPOT										23,612,932,512,000.00	5,045,498,400	140,711,976,50
Total For R202										23,612,932,512,000.00	5,045,498,400	140,711,976,50
R2023 On 28/02/2023 Spot Bond			4.41000	109.05313	4.35500	109.16161				565,012,204,910,000.00	354,878,051,000	488,339,193,00
Total R2023 SPOT										5,012,204,910,000.00	354,878,051,000	488,339,193,00
Total For R2023										5,012,204,910,000.00	354,878,051,000	488,339,193,00
R2030 On 31/01/2030 Spot Bond			8.94500	96.87312	8.94500	96.85008				587,067,591,885,000.00	1,295,368,093,000	1,047,006,686,10
Total R2030 SPOT										17,067,591,885,000.00	295,368,093,000	1,047,006,686,10
Total For R2030										17,067,591,885,000.00	295,368,093,000	1,047,006,686,10
R2032 On 31/03/2032 Spot Bond			9.93500	90.12442	9.93500	90.10041				812,591,855,053,000.00	383,753,583,800	1,474,839,422,20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total R2032 SPOT									12,591,855,053,000.00	383,753,583,800	474,839,422,200
Total For R2032									12,591,855,053,000.00	383,753,583,800	474,839,422,200
R2035 On 28/02/2035 Spot Bond			10.66500	89.31399	10.66500	89.28835			780,764,297,624,500.00	542,031,345,300	366,274,550,400
Total R2035 SPOT									10,764,297,624,500.00	542,031,345,300	366,274,550,400
Total For R2035									10,764,297,624,500.00	542,031,345,300	366,274,550,400
R2037 On 31/01/2037 Spot Bond			10.89000	84.87095	10.89000	84.84649			947,877,850,655,000.00	178,868,489,500	954,364,234,000
Total R2037 SPOT									17,877,850,655,000.00	178,868,489,500	954,364,234,000
Total For R2037									17,877,850,655,000.00	178,868,489,500	954,364,234,000
R2040 On 31/01/2040 Spot Bond			11.03000	86.97868	11.03000	86.95331			047,335,181,137,000.00	910,909,807,900	987,791,219,300
Total R2040 SPOT									17,335,181,137,000.00	910,909,807,900	987,791,219,300
Total For R2040									17,335,181,137,000.00	910,909,807,900	987,791,219,300
R2044 On 31/01/2044 Spot Bond			11.13000	83.30291	11.13000	83.27839			094,532,638,384,000.00	457,729,796,800	385,160,699,700
Total R2044 SPOT									14,532,638,384,000.00	457,729,796,800	385,160,699,700
Total For R2044									14,532,638,384,000.00	457,729,796,800	385,160,699,700
R2048 On 28/02/2048 Spot Bond			11.05500	82.50449	11.05500	82.47998			610,122,896,891,500.00	1,321,585,065,300	1,536,626,189,000
Total R2048 SPOT									10,122,896,891,500.00	321,585,065,300	536,626,189,000
Total For R2048									10,122,896,891,500.00	321,585,065,300	536,626,189,000
R208 On 31/03/2021 Spot Bond			3.55000	102.20205	3.54000	102.19553			366,360,000,000,000.00	103,200,000,000	459,100,000,000
Total R208 SPOT									16,360,000,000,000.00	103,200,000,000	459,100,000,000
Total For R208									16,360,000,000,000.00	103,200,000,000	459,100,000,000
R209 On 31/03/2036 Spot Bond			10.42000	69.50000	10.38000	69.71212			882,582,970,768,000.00	372,608,730,400	898,466,943,500
Total R209 SPOT									12,582,970,768,000.00	372,608,730,400	398,466,943,500
Total For R209									12,582,970,768,000.00	372,608,730,400	398,466,943,500
R210 On 31/03/2028 Spot Bond			3.84000	191.11023	3.84000	191.07968			138,592,061,184,000.00	36,091,682,600	53,823,733,900
Total R210 SPOT									18,592,061,184,000.00	36,091,682,600	53,823,733,900
Total For R210									18,592,061,184,000.00	36,091,682,600	53,823,733,900
R212 On 31/01/2022 Spot Bond			1.20000	170.98183	1.21000	170.94738			18,451,868,880,000.00	15,376,557,400	63,010,000,000
Total R212 SPOT									18,451,868,880,000.00	15,376,557,400	63,010,000,000
Total For R212									18,451,868,880,000.00	15,376,557,400	63,010,000,000
R213 On 28/02/2031 Spot Bond			9.45500	85.91408	9.43500	86.00783			095,648,506,827,500.00	327,408,620,500	784,074,062,800
Total R213 SPOT									15,648,506,827,500.00	327,408,620,500	784,074,062,800
Total For R213									15,648,506,827,500.00	327,408,620,500	784,074,062,800
R214 On 28/02/2041 Spot Bond			10.86500	66.21139	10.86500	66.19204			235,200,459,083,000.00	21,647,534,200	323,252,072,700
Total R214 SPOT									15,200,459,083,000.00	21,647,534,200	323,252,072,700
Total For R214									15,200,459,083,000.00	21,647,534,200	323,252,072,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.45820				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.77989				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	97.16352				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	101.02023				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	97.12063				0.00	0	103,000,00
Total RDFB14 SPOT										0.00	0	103,000,00
Total For RDFB14										0.00	0	103,000,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.20899				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	98.08131				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.95721				0.00	0	2,540,000,00
Total RDFB17 SPOT										0.00	0	2,540,000,00
Total For RDFB17										0.00	0	2,540,000,00
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.09279				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.79364				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.95295				0.00	0	
Total RDFB20 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.00141				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.87808				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	97.11282				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	95.71429				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.20427				0.00	0	1,450,000,00
Total RDFB26 SPOT										0.00	0	1,450,000,00
Total For RDFB26										0.00	0	1,450,000,00
RDFC5 On 11/06/2021 Spot Bond					0.00000	99.87179				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	101.15770				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	101.32527				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.58530				0.00	0	
Total RED142 SPOT										0.00	0	
Total For RED142										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	101.65531				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	99.88752				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.22566				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.35318				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.17112				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.33191				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.21965				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.68572				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	98.44318				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.67764				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.59889				0.00	0	150,000,00
Total RES50 SPOT										0.00	0	150,000,00
Total For RES50										0.00	0	150,000,00
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW21 On 21/04/2021 Spot Bond			5.14500	102.96753	5.14500	102.95329				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.00500	109.36901	6.00500	109.35133				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RW28 On 10/12/2028 Spot Bond			11.30500	94.31512	11.30500	94.28679				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			4.65500	109.96330	4.65500	109.94932				0.00	0	3,030,000,00
Total SBK23 SPOT										0.00	0	3,030,000,00
Total For SBK23										0.00	0	3,030,000,00
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	101.31230				0.00	276,210,000	138,105,00
Total SBK25 SPOT										0.00	276,210,000	138,105,00
Total For SBK25										0.00	276,210,000	138,105,00
SBK26 On 25/04/2021 Spot Bond			5.42500	103.91635	5.42500	103.90123				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.37132				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.79701				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.14500	107.80428	4.14500	107.79220				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.19000	118.12148	6.19000	118.10158				0.00	0	32,700,00
Total SBS20 SPOT										0.00	0	32,700,00
Total For SBS20										0.00	0	32,700,00
SBS21 On 15/05/2026 Spot Bond					0.00000	105.46805				0.00	1,800,000,000	900,000,00
Total SBS21 SPOT										0.00	1,800,000,000	900,000,00
Total For SBS21										0.00	1,800,000,000	900,000,00
SBS27 On 20/02/2024 Spot Bond			5.09500	117.63231	5.09500	117.61624				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			6.32500	108.74633	6.32500	108.72762				0.00	0	
Total SBS3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			6.73000	115.68367	6.73000	115.66275				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			5.36000	118.15127	5.36000	118.13401				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.58500	115.96178	5.58500	115.94442				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			7.75000	116.01370	7.75000	115.98974		4,650,000,000,000.00		600,000,000	1,300,000,000	
Total SBS39 SPOT								4,650,000,000,000.00		600,000,000	1,300,000,000	
Total For SBS39								4,650,000,000,000.00		600,000,000	1,300,000,000	
SBS4 On 16/11/2021 Spot Bond			3.97000	104.68879	3.97000	104.67743				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.43000	110.79281	4.43000	110.77940				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			5.94000	120.48513	5.94000	120.46565				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			6.81000	122.51085	6.81000	122.48819				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	100.49045				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.54000	115.83142	4.54000	115.81729				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.51238				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.65925				0.00	600,000,000	300,000,000

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 SBS49 SPOT										0.00	600,000,000	300,000,000
Total For SBS49										0.00	600,000,000	300,000,000
SBS50 On 31/01/2022 Spot Bond			4.05000	109.26797	4.05000	109.25607				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.03000	5.03000	5.03000	116.99748				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	105.58980				0.00	841,995,000	420,997,500
Total SBS52 SPOT										0.00	841,995,000	420,997,500
Total For SBS52										0.00	841,995,000	420,997,500
SBS53 On 03/05/2027 Spot Bond					0.00000	104.85567				0.00	132,000,000	66,000,000
Total SBS53 SPOT										0.00	132,000,000	66,000,000
Total For SBS53										0.00	132,000,000	66,000,000
SBS55 On 12/06/2022 Spot Bond					0.00000	101.39256				0.00	0	333,000,000
Total SBS55 SPOT										0.00	0	333,000,000
Total For SBS55										0.00	0	333,000,000
SBS56 On 12/06/2022 Spot Bond			4.34000	106.51289	4.34000	106.50039				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.45933				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	104.17787				0.00	200,000,000	100,000,000
Total SBS58 SPOT										0.00	200,000,000	100,000,000
Total For SBS58										0.00	200,000,000	100,000,000
SBS60 On 18/01/2023 Spot Bond					0.00000	101.30419				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.03669				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.71411				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS64 On 31/01/2029 Spot Bond					0.00000	103.19274				0.00	1,200,000,000	600,000,000
Total SBS64 SPOT										0.00	1,200,000,000	600,000,000
Total For SBS64										0.00	1,200,000,000	600,000,000
SBS65 On 15/05/2024 Spot Bond					0.00000	99.55737				0.00	0	300,000,000
Total SBS65 SPOT										0.00	0	300,000,000
Total For SBS65										0.00	0	300,000,000
SBS66 On 26/06/2022 Spot Bond					0.00000	101.66784				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	102.98524				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.12674				0.00	600,000,000	300,000,000
Total SBS68 SPOT										0.00	600,000,000	300,000,000
Total For SBS68										0.00	600,000,000	300,000,000
SBS69 On 02/12/2034 Spot Bond					0.00000	99.99994				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.12000	310.84212	2.12000	310.80699				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.43000	5.43000	5.43000	195.80285				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	105.16953				0.00	100,000,000	100,000,000
Total SBT101 SPOT										0.00	100,000,000	100,000,000
Total For SBT101										0.00	100,000,000	100,000,000
SBT102 On 30/09/2022 Spot Bond					0.00000	105.87118				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.95866				0.00	0	72,000,000
Total SBT103 SPOT										0.00	0	72,000,000
Total For SBT103										0.00	0	72,000,000
SBT104 On 30/09/2025 Spot Bond					0.00000	101.37694				0.00	1,033,560,000	516,780,000
Total SBT104 SPOT										0.00	1,033,560,000	516,780,000

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 SBT104										0.00	1,033,560,000	516,780,000
SBT201 On 13/02/2023 Spot Bond					0.00000	102.61202				0.00	0	7,220,000,000
Total SBT201 SPOT										0.00	0	7,220,000,000
Total For SBT201										0.00	0	7,220,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	98.58177				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.45500	110.59186	6.45500	110.57267				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.73013				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	94.63263				0.00	0	150,000,000
Total SBT205 SPOT										0.00	0	150,000,000
Total For SBT206										0.00	0	150,000,000
SBT207 On 25/06/2025 Spot Bond					0.00000	101.31929				0.00	169,290,000	244,645,000
Total SBT207 SPOT										0.00	169,290,000	244,645,000
Total For SBT207										0.00	169,290,000	244,645,000
SBT208 On 28/11/2025 Spot Bond					0.00000	100.05410				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI004 On 20/01/2021 Spot Bond					0.00000	101.22564				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	101.22727				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.53699				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	100.70010				0.00	0	150,000,000

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 SLI4 SPOT										0.00	0	150,000,00
Total For SLI4										0.00	0	150,000,00
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.20907				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.19909				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.43156				0.00	0	64,000,00
Total SLRA5 SPOT										0.00	0	64,000,00
Total For SLRA5										0.00	0	64,000,00
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.20778				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.21993				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.22298				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.20131				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.22298				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.25983				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.24902				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.38226				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.23166				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	101.31810				0.00	0	130,000,00
Total SNT02 SPOT										0.00	0	130,000,00
Total For SNT02										0.00	0	130,000,00
SNT03 On 12/04/2023 Spot Bond			6.20500	113.69400	6.20500	113.67493				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	101.56631				0.00	0	40,000,00
Total SNT04 SPOT										0.00	0	40,000,00
Total For SNT04										0.00	0	40,000,00
SNT05 On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		10,000,000,000,000.00		100,000,000	100,050,000,00	
Total SNT05 SPOT								10,000,000,000,000.00		100,000,000	100,050,000,00	
Total For SNT05								10,000,000,000,000.00		100,000,000	100,050,000,00	
SOLB0 On 12/08/2022 Spot Bond					0.00000	98.47323				0.00	0	150,000,00
Total SOLB01 SPOT										0.00	0	150,000,00
Total For SOLB01										0.00	0	150,000,00
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.27260				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA12 On 21/08/2022 Spot Bond					0.00000	100.78949				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.09442				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.10266				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG004 On 27/09/2023 Spot Bond					0.00000	100.95063				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG005 On 15/03/2024 Spot Bond					0.00000	101.13559				0.00	285,120,000	142,560,00
Total SPG005 SPOT										0.00	285,120,000	142,560,00

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 SPG005										0.00	285,120,000	142,560,000
SPG005 On 18/06/2022 Spot Bond					0.00000	101.09283				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG006 On 18/06/2024 Spot Bond					0.00000	101.34987				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG007 On 15/10/2022 Spot Bond					0.00000	100.63461				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	100.74536				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		510,000,000,000,000.00		35,100,000,000	21,300,000,000	
Total SPG010 SPOT								10,000,000,000,000.00		35,100,000,000	21,300,000,000	
Total For SPG010								10,000,000,000,000.00		35,100,000,000	21,300,000,000	
SPG010 On 01/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		740,000,000,000,000.00		57,400,000,000	28,700,000,000	
Total SPGC02 SPOT								10,000,000,000,000.00		57,400,000,000	28,700,000,000	
Total For SPGC02								10,000,000,000,000.00		57,400,000,000	28,700,000,000	
SSA07 On 15/05/2023 Spot Bond					0.00000	100.86539				0.00	0	200,000,000
Total SSA07 SPOT										0.00	0	200,000,000
Total For SSA07										0.00	0	200,000,000
SSN004 On 31/03/2021 Spot Bond			5.02000	101.72411	5.02000	101.71035				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN004 On 31/03/2021 Spot Bond			5.02000	101.72411	5.02000	101.71035		702,800,000,000.00		140,000,000	70,000,000	
Total SSN005 SPOT								702,800,000,000.00		140,000,000	70,000,000	
Total For SSN005								702,800,000,000.00		140,000,000	70,000,000	
SSN005 On 31/01/2025 Spot Bond			4.08500	4.08500	4.08500	139.34167				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN011 On 21/12/2026 Spot Bond			7.03000	121.58724	7.03000	121.56429				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN017 On 28/02/2031 Spot Bond			8.92500	89.05063	8.92500	89.02915				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN021 On 07/12/2023 Spot Bond					0.00000	96.48479				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN029 On 01/06/2021 Spot Bond					0.00000	100.01593				0.00	84,645,000	42,322,500
Total SSN037 SPOT										0.00	84,645,000	42,322,500
Total For SSN037										0.00	84,645,000	42,322,500
SSN037 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	103.28864				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN038 On 13/10/2023 Spot Bond					0.00000	100.69935				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN040 On 13/10/2023 Spot Bond			5.75500	111.87311	5.75500	111.85567				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN041 On 31/01/2038 Spot Bond			5.43000	98.47010	5.43000	98.45032				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043 On 09/02/2027 Spot Bond					0.00000	98.82044				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044 On 30/04/2027 Spot Bond					0.00000	100.44920				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	101.34505				0.00	0	2,500,000.00
Total SSN047 SPOT										0.00	0	2,500,000.00
Total For SSN047										0.00	0	2,500,000.00
SSN047 On 08/12/2023 Spot Bond			2.73000	2.73000	2.73000	305.55186				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	100.50543				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05 On 03/11/2022 Spot Bond					0.00000	100.38561				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	100.68786				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/03/2028 Spot Bond			5.06000	5.06000	5.06000	176.52679				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06 On 31/01/2025 Spot Bond			3.47000	3.47000	3.47000	142.73009				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			5.63000	5.63000	5.63000	95.93944				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06 On 31/03/2029 Spot Bond			4.89000	4.89000	4.89000	95.98752				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06 On 31/03/2028 Spot Bond			5.02000	5.02000	5.02000	176.98337				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06 On 28/05/2023 Spot Bond					0.00000	100.02867				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06 On 28/05/2023 Spot Bond					0.00000	100.02806				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07 On 28/02/2022 Spot Bond					0.00000	100.02652				0.00	0	
Total SSN070 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 SSN070									0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.13148			0.00	0	
Total SSN073 SPOT									0.00	0	
Total For SSN073									0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.10161			0.00	0	
Total SSN074 SPOT									0.00	0	
Total For SSN074									0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000			0.00	0	
Total SSN075 SPOT									0.00	0	
Total For SSN075									0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000			0.00	0	
Total SSN076 SPOT									0.00	0	
Total For SSN076									0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.04176			0.00	0	269,000,00
Total SSN077 SPOT									0.00	0	269,000,00
Total For SSN077									0.00	0	269,000,00
SSN07: On 13/07/2023 Spot Bond					0.00000	100.71710			0.00	0	153,000,00
Total SSN078 SPOT									0.00	0	153,000,00
Total For SSN078									0.00	0	153,000,00
SSN07: On 31/07/2021 Spot Bond					0.00000	90.63300			0.00	0	
Total SSN079 SPOT									0.00	0	
Total For SSN079									0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.02826			0.00	0	
Total SSN081 SPOT									0.00	0	
Total For SSN081									0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	99.81525			0.00	0	
Total SSN082 SPOT									0.00	0	
Total For SSN082									0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.36778			0.00	0	
Total SSN083 SPOT									0.00	0	
Total For SSN083									0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.55500	5.55500	5.55500	193.37079			0.00	0	
Total SSN084 SPOT									0.00	0	
Total For SSN084									0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN085 SPOT										0.00	0	
Total For SSN085										0.00	0	
SSN085 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN086 SPOT										0.00	0	
Total For SSN086										0.00	0	
SSN086 On 21/12/2026 Spot Bond					0.00000	99.72166				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	100.36788				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 31/01/2030 Spot Bond					0.00000	100.36114				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN095 On 28/05/2025 Spot Bond					0.00000	100.01246				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	100.03174				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	99.92688				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN100 On 31/01/2030 Spot Bond			9.61000	93.03424	9.61000	93.01051				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 28/11/2021 Spot Bond					0.00000	100.02378				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN101 On 21/12/2026 Spot Bond					0.00000	101.27758				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.62500	107.02763	7.62500	107.00563				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T14A11 On 21/11/2021 Spot Bond					0.00000	100.10221				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	100.84309	8.55000	100.81977				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	99.94456				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.08262				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.07353				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.47978				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.67152				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	101.21431				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.35565				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.70787				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.75240				0.00	0	
Total TFS154 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 TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	99.88148				0.00	600,000,000	300,000,00
Total TFS155 SPOT										0.00	600,000,000	300,000,00
Total For TFS155										0.00	600,000,000	300,000,00
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.14144				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.94040				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.72246				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.80016				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.08500				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.54143				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.67021				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.29864				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.53840				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.57112				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.10563				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.75000	105.32712	4.75000	105.31346				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.72772				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.91000	104.44951	4.91000	104.43551				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.12054				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.30135				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.11028				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.60171				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.69163				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.12493				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	100.20571				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14D: On 21/11/2021 Spot Bond					0.00000	101.39631				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.12047				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.08680				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.29173				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	99.97382				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.09393				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.08657				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.10520				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.47522				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.56671				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.11671				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.66939				0.00	0	
Total TH15C2 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 TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.11083				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.53992				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.62627				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.16287				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.09025				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.09491				0.00	0	200,000,00
Total TH16A2 SPOT										0.00	0	200,000,00
Total For TH16A2										0.00	0	200,000,00
TH16A: On 21/08/2024 Spot Bond			8.49000	102.37765	8.49000	102.35452				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.09588				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.09613				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.08581				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.09121				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	103.48159	5.76000	101.60209				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.10079				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.10960				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.10590				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.10838				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.12012				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.11276				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.16090				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.18161				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.16527				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	100.02399				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.66525				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL24 On 05/09/2022 Spot Bond			5.49500	108.05914	5.49500	108.04297				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.65500	111.89785	6.65500	111.87762				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.96116				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.92856				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.50500	107.54109	7.50500	107.51932				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	99.99450				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.76828				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	99.89103				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.29300				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.31500	112.60586	6.31500	112.58653			108,462,651,000.00		17,175,400	1,258,887,700
Total TN23 SPOT									108,462,651,000.00		17,175,400	1,258,887,700
Total For TN23									108,462,651,000.00		17,175,400	1,258,887,700
TN23/R On 06/11/2023 Spot Bond			100.00000	19.79265	100.00000	19.74837				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.47500	106.62719	8.47500	106.60315			207,942,600,000.00		24,536,000	7,518,589,900
Total TN25 SPOT									207,942,600,000.00		24,536,000	7,518,589,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TN25									207,942,600,000.00	24,536,000	7,518,589,90
TN25/R On 19/08/2025 Spot Bond			100.00000	13.98196	100.00000	13.95119			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			8.86500	100.63682	8.86500	100.61270			162,220,635,000.00	18,299,000	5,963,864,30
Total TN27 SPOT									162,220,635,000.00	18,299,000	5,963,864,30
Total For TN27									162,220,635,000.00	18,299,000	5,963,864,30
TN27/R On 14/11/2027 Spot Bond			100.00000	9.61262	100.00000	9.59110			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			10.65500	100.62649	10.65500	100.59780			0.00	0	1,500,000,00
Total TN30 SPOT									0.00	0	1,500,000,00
Total For TN30									0.00	0	1,500,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	118.38274	8.00000	118.35723			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.39500	89.53855	12.39500	89.50898			247,900,000,000,000.00	20,000,000,000	17,660,000,00
Total TN40 SPOT									17,900,000,000,000.00	20,000,000,000	17,660,000,00
Total For TN40									17,900,000,000,000.00	20,000,000,000	17,660,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	101.59474	10.75000	101.56552			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TPDA0 On 30/11/2020 Spot Bond			5.53500	99.95453	5.53500	99.96968			0.00	0	
Total TPDA08 SPOT									0.00	0	
Total For TPDA08									0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	101.27131			0.00	0	
Total TRA2B1 SPOT									0.00	0	
Total For TRA2B1									0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	101.32531			0.00	0	
Total TRA2B2 SPOT									0.00	0	
Total For TRA2B2									0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	101.60139			0.00	0	
Total TRA2C1 SPOT									0.00	0	
Total For TRA2C1									0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	101.63845			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	102.19957				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	102.19957				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	98.81284				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.46500	106.97061	5.46500	106.95469				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.18321				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.26212				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.02726				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.31770				0.00	0	38,000,0€
Total TRA4A2 SPOT										0.00	0	38,000,0€
Total For TRA4A2										0.00	0	38,000,0€
TRA4A On 13/04/2024 Spot Bond					0.00000	100.69510				0.00	0	38,000,0€
Total TRA4A3 SPOT										0.00	0	38,000,0€
Total For TRA4A3										0.00	0	38,000,0€
TRA4A On 13/04/2024 Spot Bond			5.75500	111.02398	5.75500	111.72700				0.00	0	38,000,0€
Total TRA4A4 SPOT										0.00	0	38,000,0€
Total For TRA4A4										0.00	0	38,000,0€
TRA4A On 13/04/2022 Spot Bond					0.00000	100.65714				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A On 13/04/2024 Spot Bond					0.00000	100.69510				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	101.18946	8.62000	101.16600				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.61052				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.83793				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24 On 04/03/2021 Spot Bond					0.00000	98.26466				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24 On 18/03/2021 Spot Bond					0.00000	98.05041				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24 On 08/04/2021 Spot Bond					0.00000	97.75892				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24 On 22/04/2021 Spot Bond					0.00000	97.79311				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	97.01923				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP24 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP25 On 06/09/2021 Spot Bond					0.00000	96.69730				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	96.79527				0.00	0	
Total TSP251 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 TSP251										0.00	0	
TSP25 On 09/04/2021 Spot Bond					0.00000	98.62200				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP25 On 17/05/2021 Spot Bond					0.00000	98.21970				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP25 On 26/05/2021 Spot Bond					0.00000	98.13886				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP25 On 29/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	500,000,00
Total TSP255 SPOT										0.00	0	500,000,00
Total For TSP255										0.00	0	500,000,00
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.43878				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.58359				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.51092				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	100.61156				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC34 On 07/12/2020 Spot Bond					0.00000	100.90524				0.00	0	
Total TWC349 SPOT										0.00	0	
Total For TWC349										0.00	0	
TWC35 On 11/12/2020 Spot Bond					0.00000	100.85527				0.00	0	
Total TWC350 SPOT										0.00	0	
Total For TWC350										0.00	0	
TWC35 On 12/01/2021 Spot Bond					0.00000	100.56477				0.00	0	
Total TWC351 SPOT										0.00	0	
Total For TWC351										0.00	0	
TWC35 On 19/01/2021 Spot Bond					0.00000	100.48133				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC352 SPOT										0.00	0	
Total For TWC352										0.00	0	
TWC35 On 26/01/2021 Spot Bond					0.00000	100.40581				0.00	0	
Total TWC353 SPOT										0.00	0	
Total For TWC353										0.00	0	
TWC35 On 29/01/2021 Spot Bond					0.00000	100.35412				0.00	0	
Total TWC354 SPOT										0.00	0	
Total For TWC354										0.00	0	
TWC35 On 09/02/2021 Spot Bond					0.00000	100.26306				0.00	0	
Total TWC355 SPOT										0.00	0	
Total For TWC355										0.00	0	
TWC35 On 16/02/2021 Spot Bond					0.00000	100.19172				0.00	0	
Total TWC356 SPOT										0.00	0	
Total For TWC356										0.00	0	
TWC35 On 26/02/2021 Spot Bond					0.00000	100.08110				0.00	0	
Total TWC357 SPOT										0.00	0	
Total For TWC357										0.00	0	
UG21 On 02/03/2021 Spot Bond			6.16500	103.78979	6.16500	103.77251				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.20500	111.25420	9.20500	111.22654				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.39198				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.54197				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.49691				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.07138				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
VKE14 On 27/08/2023 Spot Bond					0.00000	100.08619			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.18431			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.19296			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VRI882 On 28/01/2021 Spot Bond					0.00000	100.36275			0.00	0	
Total VRI882 SPOT									0.00	0	
Total For VRI882									0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	101.15059			0.00	800,000,000	800,000,000
Total WHL02 SPOT									0.00	800,000,000	800,000,000
Total For WHL02									0.00	800,000,000	800,000,000
WHL03 On 02/10/2023 Spot Bond					0.00000	100.39696			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.27500	102.38938	4.27500	102.37763			0.00	0	
Total WSP5 SPOT									0.00	0	
Total For WSP5									0.00	0	
WSP5/I On 28/05/2021 Spot Bond			100.00000	70.50370	100.00000	70.37362			0.00	0	
Total WSP5/R203 SPOT									0.00	0	
Total For WSP5/R203									0.00	0	
Total for SPOT											81,264,879,420,608,000.007,906,044,831,900 350,065,551,500
Total for SPOT :											81,264,879,420,608,000.00 906,044,831,900 350,065,551,500
Total Futures											81 264 880 165 763 700.00 906,044,838,201 350,066,545,700
Total Options									2 983 080.00	2,000	122,370
Grand Total:											81,264,880,168,746,800.00 906,044,840,201 350,066,668,070