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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/12/2020

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/02/2021	Bond Future			11.50163	76.74555	11.58514	76.30502			0.00	0	35
ES33	On	06/05/2021	Bond Future			11.75772	73.76381	11.84312	73.32727			0.00	0	
ES33	On	05/08/2021	Bond Future			12.02394	74.56021	12.11143	74.12717			0.00	0	
ES33	On	04/11/2021	Bond Future			12.29964	71.58035	12.38737	71.15987			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/02/2021	Bond Future			12.13460	74.97889	12.21829	74.49683			0.00	0	4,77
ES42	On	06/05/2021	Bond Future			12.38966	71.49516	12.47574	71.01663			0.00	0	
ES42	On	05/08/2021	Bond Future			12.64833	72.26747	12.73693	71.79178			0.00	0	
ES42	On	04/11/2021	Bond Future			12.91823	68.77992	13.00780	68.31610			0.00	0	
Total ES42 Future												0.00	0	4,77
Total For ES42												0.00	0	4,77
I2025	On	04/02/2021	Bond Future			147.89932	147.89932	147.62225	147.62225			0.00	0	5,60
I2025	On	06/05/2021	Bond Future			149.46240	149.46240	149.19941	149.19941			0.00	0	
I2025	On	05/08/2021	Bond Future			149.57925	149.57925	149.33019	149.33019			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			151.20697	151.20697	150.99033	150.99033			0.00	0	
Total I2025 Future												0.00	0	5,63
Total For I2025												0.00	0	5,63
I2029	On	04/02/2021	Bond Future			104.58697	104.58697	103.81289	103.81289			0.00	0	2,22
I2029	On	06/05/2021	Bond Future			104.55191	104.55191	103.78161	103.78161			0.00	0	
I2029	On	05/08/2021	Bond Future			105.70539	105.70539	104.93836	104.93836			0.00	0	
I2029	On	04/11/2021	Bond Future			105.70432	105.70432	104.95341	104.95341			0.00	0	
Total I2029 Future												0.00	0	2,22
Total For I2029												0.00	0	2,22
I2033	On	04/02/2021	Bond Future			98.90881	98.90881	98.39874	98.39874			0.00	0	7,77
I2033	On	06/05/2021	Bond Future			98.73748	98.73748	98.23323	98.23323			0.00	0	
I2033	On	05/08/2021	Bond Future			99.82682	99.82682	99.32801	99.32801			0.00	0	
I2033	On	04/11/2021	Bond Future			99.68747	99.68747	99.20645	99.20645			0.00	0	
Total I2033 Future												0.00	0	7,71
Total For I2033												0.00	0	7,71
I2038	On	04/02/2021	Bond Future			111.94285	111.94285	109.70657	109.70657			0.00	0	7,65
I2038	On	06/05/2021	Bond Future			113.12607	113.12607	110.87884	110.87884			0.00	0	
I2038	On	05/08/2021	Bond Future			112.65061	112.65061	110.39104	110.39104			0.00	0	
I2038	On	04/11/2021	Bond Future			113.87652	113.87652	111.61853	111.61853			0.00	0	
Total I2038 Future												0.00	0	7,65
Total For I2038												0.00	0	7,65
I2046	On	04/02/2021	Bond Future			99.78630	99.78630	99.28759	99.28759			0.00	0	14,85
I2046	On	06/05/2021	Bond Future			99.04905	99.04905	98.55632	98.55632			0.00	0	
I2046	On	05/08/2021	Bond Future			100.14214	100.14214	99.65506	99.65506			0.00	0	
I2046	On	04/11/2021	Bond Future			99.42272	99.42272	98.95377	98.95377			0.00	0	
Total I2046 Future												0.00	0	14,85
Total For I2046												0.00	0	14,85
I2050	On	04/02/2021	Bond Future			101.96213	101.96213	99.71045	99.71045			2,956,901.77	29	11,02
I2050	On	06/05/2021	Bond Future			103.03973	103.03973	100.77559	100.77559			0.00	0	
I2050	On	05/08/2021	Bond Future			102.24677	102.24677	99.96913	99.96913			0.00	0	
I2050	On	04/11/2021	Bond Future			103.35949	103.35949	101.08059	101.08059			0.00	0	
Total I2050 Future												2,956,901.77	29	11,02
Total For I2050												2,956,901.77	29	11,02
R186	On	04/02/2021	Bond Future			6.96660	118.19562	7.04447	117.78901		6.97	17,729,343.00	150	80,15
R186	On	06/05/2021	Bond Future			7.13046	119.41549	7.21022	119.01848		6.59	0.00	0	
R186	On	05/08/2021	Bond Future			7.30201	115.42311	7.38396	115.03501		6.24	0.00	0	
R186	On	04/11/2021	Bond Future			7.48387	116.65273	7.56492	116.28790		6.17	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												17,729,343.00	150	80,15
R186	On	04/02/2021	Bond Future	8.16	Call			5,713.08000	5.71308	6,098,210	7.57	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			79.23000	0.07923	57,750	7.57	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			5,759.74000	5.75974	6,145,410	7.58	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			76.96000	0.07696	56,020	7.58	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			5,666.47000	5.66647	6,051,030	7.56	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			81.57000	0.08157	59,520	7.56	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			4,972.41000	4.97241	5,346,950	7.44	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			125.15000	0.12515	93,080	7.44	0.00	0	15,17
R186	On	06/05/2021	Bond Future	10.77	Call			16,091.92000	16.09192	16,488,660	7.14	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			1.03000	0.00103	0,760	7.14	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			16,132.92000	16.13292	16,529,660	7.14	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			1.00000	0.00100	0,730	7.14	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			16,050.91000	16.05091	16,447,630	7.14	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			1.07000	0.00107	0,780	7.14	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			6,263.01000	6.26301	6,583,680	6.79	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			605.59000	0.60559	538,160	6.79	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			6,299.04000	6.29904	6,620,440	6.79	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			597.32000	0.59732	530,620	6.79	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			6,227.03000	6.22703	6,546,970	6.79	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			613.95000	0.61395	545,790	6.79	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			4,137.72000	4.13772	4,373,630	6.31	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,722.26000	1.72226	1,593,340	6.31	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			4,079.13000	4.07913	4,313,380	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,751.14000	1.75114	1,620,560	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			4,108.38000	4.10838	4,343,460	6.31	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,736.65000	1.73665	1,606,900	6.31	0.00	0	
Total R186 Option												0.00	0	15,17
Total For R186												17,729,343.00	150	95,32
R197	On	04/02/2021	Bond Future			319.05928	319.05928	318.21168	318.21168			0.00	0	2,45
R197	On	06/05/2021	Bond Future			322.43074	322.43074	321.61088	321.61088			0.00	0	
R197	On	05/08/2021	Bond Future			317.97590	317.97590	317.18266	317.18266			0.00	0	
R197	On	04/11/2021	Bond Future			321.43638	321.43638	320.70936	320.70936			0.00	0	
Total R197 Future												0.00	0	2,45
Total For R197												0.00	0	2,45
R202	On	04/02/2021	Bond Future			220.20544	220.20544	215.77213	215.77213			0.00	0	7,85
R202	On	06/05/2021	Bond Future			222.53228	222.53228	218.07725	218.07725			0.00	0	
R202	On	05/08/2021	Bond Future			220.73179	220.73179	216.25176	216.25176			0.00	0	
R202	On	04/11/2021	Bond Future			223.13373	223.13373	218.65602	218.65602			0.00	0	

Contract 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	7,83	
Total For R202												0.00	0	7,83	
R2023	On	04/02/2021	Bond Future			4.65729	109.45164	4.64117	109.48406		1.49		0.00	0	31,35
R2023	On	06/05/2021	Bond Future			4.72723	106.67523	4.70180	106.72026		1.72		0.00	0	
R2023	On	05/08/2021	Bond Future			4.79407	107.82654	4.75636	107.88408		1.46		0.00	0	
R2023	On	04/11/2021	Bond Future			4.88778	105.06827	4.82313	105.15137		1.31		0.00	0	
Total R2023 Future												0.00	0	31,35	
R2023	On	04/02/2021	Bond Future	6.33	Call			3,328.11000	3.32811	3,295,690	2.08		0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			0.02000	0.00002	0,020	2.08		0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			3,347.41000	3.34741	3,314,990	2.08		0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			0.02000	0.00002	0,020	2.08		0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			3,308.81000	3.30881	3,276,390	2.08		0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			0.03000	0.00003	0,030	2.08		0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.05000	0.00005	0,060	2.05		0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			4,906.16000	4.90616	4,861,130	2.05		0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.06000	0.00006	0,060	2.05		0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			4,922.78000	4.92278	4,877,760	2.05		0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.05000	0.00005	0,060	2.05		0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			4,939.41000	4.93941	4,894,390	2.05		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			1,088.39000	1.08839	1,046,150	1.64		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			247.91000	0.24791	263,210	1.64		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			1,065.60000	1.06560	1,023,730	1.64		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			255.33000	0.25533	271,000	1.64		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			1,076.98000	1.07698	1,034,920	1.64		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			251.60000	0.25160	267,080	1.64		0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			488.23000	0.48823	527,040	1.36		0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			607.09000	0.60709	562,500	1.36		0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			482.61000	0.48261	521,120	1.36		0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			592.28000	0.59228	548,310	1.35		0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			493.48000	0.49348	532,610	1.35		0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			599.87000	0.59987	555,580	1.36		0.00	0	
Total R2023 Option												0.00	0		
Total For R2023												0.00	0	31,35	
R2030	On	04/02/2021	Bond Future			8.98491	94.21379	9.05721	93.79313		12.12		631,232,393.00	6,700	107,73
R2030	On	06/05/2021	Bond Future			9.18382	95.18682	9.25741	94.77259		11.58		0.00	0	
R2030	On	05/08/2021	Bond Future			9.39487	92.20903	9.46994	91.80095		10.96		0.00	0	
R2030	On	04/11/2021	Bond Future			9.60400	93.19163	9.67827	92.80114		10.83		0.00	0	
Total R2030 Future												631,232,393.00	6,700	107,73	
R2030	On	04/02/2021	Bond Future	9.16	Call			2,120.06000	2.12006	2,348,930	12.06		0.00	0	

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		1,526.18000	1.52618	1,334,390	12.06	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Put		1,202.98000	1.20298	1,040,080	12.16	0.00	0	4,00
R2030	On	04/02/2021	Bond Future	9.35	Call		2,780.61000	2.78061	3,048,230	12.20	0.00	0	
R2030	On	04/02/2021	Bond Future	9.35	Put		1,101.80000	1.10180	948,760	12.20	0.00	0	2,00
R2030	On	04/02/2021	Bond Future	8.20	Put		5,410.21000	5.41021	5,038,360	11.35	0.00	0	
R2030	On	04/02/2021	Bond Future	9.20	Call		2,251.31000	2.25131	2,488,600	12.08	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	8.37	Put		4,515.52000	4.51552	4,166,330	11.42	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call		416.44000	0.41644	487,910	11.42	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.12	Put		1,629.63000	1.62963	1,429,330	12.03	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put		1,551.61000	1.55161	1,357,710	12.05	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Call		2,597.88000	2.59788	2,855,640	12.16	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call		405.64000	0.40564	475,620	11.41	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put		2,423.05000	2.42305	2,166,580	11.81	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call		1,269.84000	1.26984	1,434,030	11.81	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call		6,551.63000	6.55163	6,930,700	13.29	0.00	0	
R2030	On	04/02/2021	Bond Future	8.20	Call		261.56000	0.26156	310,370	11.35	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	9.20	Put		1,427.65000	1.42765	1,244,280	12.08	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call		2,152.44000	2.15244	2,383,430	12.06	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put		1,501.05000	1.50105	1,311,380	12.06	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call		2,087.93000	2.08793	2,314,690	12.05	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put		215.87000	0.21587	174,280	13.29	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.12	Call		1,992.99000	1.99299	2,213,350	12.03	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.36	Put		4,566.06000	4.56606	4,215,380	11.41	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Call		2,700.96000	2.70096	2,904,740	11.56	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put		2,911.24000	2.91124	2,700,790	11.56	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put		8,080.21000	8.08021	7,723,150	10.96	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call		476.14000	0.47614	533,310	10.96	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call		5,527.54000	5.52754	5,827,020	12.31	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put		3,113.57000	3.11357	2,893,840	11.52	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call		2,508.17000	2.50817	2,702,670	11.52	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call		5,057.80000	5.05780	5,345,520	12.17	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put		1,433.54000	1.43354	1,307,030	12.17	0.00	0	70
R2030	On	06/05/2021	Bond Future	11.71	Call		12,645.32000	12.64532	13,043,720	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call		2,843.65000	2.84365	3,054,020	11.59	0.00	0	30
R2030	On	06/05/2021	Bond Future	11.69	Call		12,556.42000	12.55642	12,954,340	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		116.12000	0.11612	99,810	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call		8,386.18000	8.38618	8,742,720	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		527.70000	0.52770	470,010	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call		12,600.87000	12.60087	12,999,030	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put		1,266.68000	1.26668	1,151,930	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	06/05/2021	Bond Future	10.95	Put		388.07000	0.38807	343,060	12.57	0.00	0	30
R2030	On	06/05/2021	Bond Future	8.77	Put		4,388.62000	4.38862	4,118,470	11.28	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call		1,600.00000	1.60000	1,744,080	11.28	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put		2,773.02000	2.77302	2,569,160	11.59	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		114.09000	0.11409	98,020	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		112.10000	0.11210	96,270	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Call		9,288.40000	9.28840	9,657,620	12.57	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		3,199.13000	3.19913	3,405,540	10.93	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.43	Call		6,504.56000	6.50456	6,802,250	11.85	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		1,486.29000	1.48629	1,375,900	11.85	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		6,427.87000	6.42787	6,724,090	11.82	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		1,510.46000	1.51046	1,398,600	11.82	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Call		6,466.19000	6.46619	6,763,150	11.83	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call		13,133.51000	13.13351	13,518,980	11.93	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		207.71000	0.20771	185,100	11.93	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Put		4,841.63000	4.84163	4,584,780	10.59	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		1,966.63000	1.96663	2,117,860	10.59	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put		3,307.30000	3.30730	3,105,630	10.93	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		1,498.33000	1.49833	1,387,210	11.83	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		6,769.65000	6.76965	7,040,930	11.55	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		2,049.40000	2.04940	1,930,190	11.55	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		1,029.94000	1.02994	959,500	11.70	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.59	Call		6,698.16000	6.69816	6,968,180	11.53	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		2,075.86000	2.07586	1,955,390	11.53	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call		6,733.88000	6.73388	7,004,530	11.54	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		2,062.59000	2.06259	1,942,750	11.54	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put		8,849.59000	8.84959	8,542,150	10.16	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		1,063.58000	1.06358	1,146,630	10.16	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put		6,661.46000	6.66146	6,391,670	10.18	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call		1,734.29000	1.73429	1,854,990	10.18	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call		9,690.31000	9.69031	10,010,360	11.70	0.00	0	
Total R2030 Option											0.00	0	20,30
Total For R2030											631,232,393.00	6,700	128,03
R2032	On	04/02/2021	Bond Future			9.99156	91.42582	10.06929	90.95338	14.17	0.00	0	117,67
R2032	On	06/05/2021	Bond Future			10.20589	88.22558	10.28515	87.75852	14.28	0.00	0	
R2032	On	05/08/2021	Bond Future			10.42746	89.17812	10.50839	88.71593	12.99	0.00	0	
R2032	On	04/11/2021	Bond Future			10.65663	85.98377	10.73731	85.53730	13.36	0.00	0	
Total R2032 Future											0.00	0	117,67
R2032	On	04/02/2021	Bond Future	9.62	Call		944.90000	0.94490	1,080,210	13.78	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032	On	04/02/2021	Bond Future	9.62	Put		3,724.01000	3.72401	3,386,880	13.78	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call		964.51000	0.96451	1,101,850	13.79	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put		3,680.48000	3.68048	3,345,380	13.79	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call		437.92000	0.43792	513,300	13.37	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call		5,048.03000	5.04803	5,417,560	15.37	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call		925.43000	0.92543	1,058,710	13.77	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put		657.83000	0.65783	554,920	15.37	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.61	Put		3,767.74000	3.76774	3,428,580	13.77	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put		8,338.81000	8.33881	7,888,870	13.11	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call		104.73000	0.10473	127,230	13.11	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put		5,334.61000	5.33461	4,937,550	13.37	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put		469.30000	0.46930	416,450	15.53	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call		3,347.18000	3.34718	3,589,970	14.35	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.11	Call		10,331.92000	10.33192	10,746,700	15.53	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put		463.03000	0.46303	410,750	15.53	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call		10,375.42000	10.37542	10,790,770	15.53	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put		456.83000	0.45683	405,120	15.53	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call		10,288.43000	10.28843	10,702,640	15.53	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call		12,352.05000	12.35205	12,788,530	15.53	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put		242.16000	0.24216	211,580	15.53	0.00	0	70
R2032	On	06/05/2021	Bond Future	10.33	Put		3,084.40000	3.08440	2,860,130	14.35	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call		6,668.64000	6.66864	6,990,210	13.94	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put		2,003.53000	2.00353	1,862,910	13.94	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call		6,707.10000	6.70710	7,029,490	13.95	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put		1,989.30000	1.98930	1,849,500	13.95	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call		6,629.98000	6.62998	6,950,740	13.92	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put		2,017.61000	2.01761	1,876,180	13.92	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put		9,621.09000	9.62109	9,279,230	12.55	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call		1,355.31000	1.35531	1,459,920	12.55	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call		7,523.27000	7.52327	7,831,420	14.36	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		1,014.02000	1.01402	942,780	14.43	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.71	Call		7,559.82000	7.55982	7,868,630	14.38	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		2,433.37000	2.43337	2,295,050	14.36	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		2,419.27000	2.41927	2,281,610	14.38	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		7,486.77000	7.48677	7,794,250	14.35	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		2,447.56000	2.44756	2,308,570	14.35	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		7,333.20000	7.33320	7,033,250	12.62	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		2,123.51000	2.12351	2,270,030	12.62	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call		11,465.72000	11.46572	11,840,950	14.43	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total R2032 Option										0.00	0	5,97
Total For R2032										0.00	0	123,64
R2035 On 04/02/2021 Bond Future			10.73990	90.58858	10.83334	89.98814		15.91		10,145,920.96	112	98,22
R2035 On 06/05/2021 Bond Future			10.95924	87.05044	11.05492	86.45375		16.24		0.00	0	
R2035 On 05/08/2021 Bond Future			11.18905	87.99016	11.28721	87.39679		14.83		0.00	0	
R2035 On 04/11/2021 Bond Future			11.42543	84.45364	11.52431	83.87404		15.19		0.00	0	
Total R2035 Future										10,145,920.96	112	98,22
R2035 On 04/02/2021 Bond Future	10.05	Call			483.07000	0.48307	584,360	14.57		0.00	0	
R2035 On 04/02/2021 Bond Future	10.05	Put			5,712.20000	5.71220	5,213,050	14.57		0.00	0	
R2035 On 04/02/2021 Bond Future	11.14	Call			3,387.90000	3.38790	3,767,750	16.08		0.00	0	
R2035 On 04/02/2021 Bond Future	11.14	Put			1,459.70000	1.45970	1,239,110	16.08		0.00	0	62
R2035 On 04/02/2021 Bond Future	10.06	Call			495.46000	0.49546	598,770	14.58		0.00	0	
R2035 On 04/02/2021 Bond Future	10.06	Put			5,654.96000	5.65496	5,157,830	14.58		0.00	0	
R2035 On 04/02/2021 Bond Future	10.04	Call			470.90000	0.47090	570,190	14.56		0.00	0	
R2035 On 04/02/2021 Bond Future	10.04	Put			5,769.74000	5.76974	5,268,590	14.56		0.00	0	
R2035 On 04/02/2021 Bond Future	10.14	Call			602.58000	0.60258	722,770	14.67		0.00	0	
R2035 On 04/02/2021 Bond Future	10.14	Put			5,207.78000	5.20778	4,727,530	14.67		0.00	0	62
R2035 On 06/05/2021 Bond Future	12.91	Call			11,034.33000	11.03433	11,558,960	17.69		0.00	0	
R2035 On 06/05/2021 Bond Future	12.91	Put			586.90000	0.58690	514,840	17.69		0.00	0	60
R2035 On 06/05/2021 Bond Future	10.40	Put			5,976.49000	5.97649	5,574,930	15.34		0.00	0	
R2035 On 06/05/2021 Bond Future	12.77	Call			10,422.74000	10.42274	10,936,890	17.69		0.00	0	
R2035 On 06/05/2021 Bond Future	12.77	Put			694.70000	0.69470	612,160	17.69		0.00	0	1,62
R2035 On 06/05/2021 Bond Future	10.81	Put			4,348.83000	4.34883	4,017,480	15.81		0.00	0	
R2035 On 06/05/2021 Bond Future	11.05	Put			3,564.38000	3.56438	3,273,540	16.06		0.00	0	50
R2035 On 06/05/2021 Bond Future	11.15	Put			3,270.89000	3.27089	2,996,490	16.15		0.00	0	
R2035 On 06/05/2021 Bond Future	11.15	Call			3,857.80000	3.85780	4,180,090	16.15		0.00	0	60
R2035 On 06/05/2021 Bond Future	10.24	Put			6,720.69000	6.72069	6,292,690	15.17		0.00	0	
R2035 On 06/05/2021 Bond Future	10.24	Call			1,436.08000	1.43608	1,604,770	15.17		0.00	0	72
R2035 On 06/05/2021 Bond Future	12.37	Call			8,712.79000	8.71279	9,191,110	17.69		0.00	0	
R2035 On 06/05/2021 Bond Future	10.40	Call			1,766.52000	1.76652	1,961,650	15.34		0.00	0	60
R2035 On 06/05/2021 Bond Future	11.55	Call			5,287.76000	5.28776	5,671,500	16.56		0.00	0	
R2035 On 06/05/2021 Bond Future	11.55	Put			2,296.03000	2.29603	2,083,080	16.56		0.00	0	1,62
R2035 On 06/05/2021 Bond Future	12.02	Call			7,214.08000	7.21408	7,656,710	17.29		0.00	0	
R2035 On 06/05/2021 Bond Future	12.02	Put			1,524.27000	1.52427	1,370,210	17.29		0.00	0	72
R2035 On 06/05/2021 Bond Future	12.36	Call			8,670.98000	8.67098	9,148,290	17.69		0.00	0	
R2035 On 06/05/2021 Bond Future	10.81	Call			2,809.11000	2.80911	3,074,450	15.81		0.00	0	1,62
R2035 On 06/05/2021 Bond Future	11.32	Call			4,439.81000	4.43981	4,789,210	16.31		0.00	0	
R2035 On 06/05/2021 Bond Future	11.32	Put			2,818.30000	2.81830	2,571,010	16.31		0.00	0	72
R2035 On 06/05/2021 Bond Future	10.05	Call			1,133.67000	1.13367	1,274,360	15.17		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		3,533.85000	3.53385	3,839,700	16.06	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		1,111.14000	1.11114	991,760	17.69	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		1,098.95000	1.09895	980,580	17.69	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		8,629.22000	8.62922	9,105,520	17.69	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		1,123.43000	1.12343	1,003,040	17.69	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Call		2,116.95000	2.11695	2,337,600	15.52	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put		5,336.25000	5.33625	4,960,210	15.52	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put		7,718.93000	7.71893	7,262,930	15.17	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.06000	0.00006	0,080	13.85	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		50,927.25000	50.92725	50,333,900	13.85	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.06000	0.00006	0,080	13.85	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		50,810.54000	50.81054	50,217,190	13.85	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.07000	0.00007	0,080	13.85	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		50,693.97000	50.69397	50,100,610	13.85	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Put		9,860.79000	9.86079	9,437,720	14.28	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		1,778.71000	1.77871	1,935,240	14.28	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.12	Put		10,437.37000	10.43737	10,003,230	14.28	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,616.28000	1.61628	1,761,740	14.28	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		5,547.14000	5.54714	5,876,370	15.39	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		8,313.52000	8.31352	8,715,620	16.38	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		2,742.77000	2.74277	2,565,270	16.38	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		8,246.18000	8.24618	8,646,520	16.38	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		2,780.71000	2.78071	2,601,450	16.38	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Call		8,279.83000	8.27983	8,681,050	16.38	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		6,243.10000	6.24310	5,917,300	14.82	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.62	Call		2,479.20000	2.47920	2,678,510	14.40	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		12,973.57000	12.97357	13,467,960	16.38	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		1,044.00000	1.04400	958,790	16.38	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.08	Call		3,591.27000	3.59127	3,845,070	14.82	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		2,761.69000	2.76169	2,583,310	16.38	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put		4,246.28000	4.24628	3,995,910	15.39	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.62	Put		8,009.38000	8.00938	7,629,090	14.40	0.00	0	
Total R2035 Option											0.00	0	15,47
Total For R2035											10,145,920.96	112	113,70
R2037	On	04/02/2021	Bond Future			10.97949	81.71763	11.06259	81.18898	17.92	0.00	0	133,40
R2037	On	06/05/2021	Bond Future			11.19926	82.56171	11.28425	82.03698	17.35	0.00	0	
R2037	On	05/08/2021	Bond Future			11.43134	79.19742	11.51847	78.67620	16.68	0.00	0	
R2037	On	04/11/2021	Bond Future			11.65772	80.04155	11.74517	79.53363	16.23	0.00	0	
Total R2037 Future											0.00	0	133,40

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		517.11000	0.51711	607,520	16.43	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put		5,710.16000	5.71016	5,271,920	16.43	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call		529.77000	0.52977	621,920	16.44	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put		614.01000	0.61401	514,390	19.27	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		6,061.06000	6.06106	6,490,090	19.27	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call		5,729.05000	5.72905	6,149,170	19.11	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put		681.86000	0.68186	573,330	19.11	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put		4,635.27000	4.63527	4,235,130	16.69	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Call		14,523.50000	14.52350	15,048,430	19.92	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put		13.41000	0.01341	9,690	19.92	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call		1,659.79000	1.65979	1,871,860	17.34	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put		3,022.71000	3.02271	2,706,130	17.34	0.00	0	;
R2037	On	04/02/2021	Bond Future	10.35	Call		610.93000	0.61093	713,930	16.52	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		5,767.20000	5.76720	5,327,230	16.42	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		5,653.34000	5.65334	5,216,840	16.44	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call		504.58000	0.50458	593,260	16.42	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		5,319.35000	5.31935	4,893,700	16.52	0.00	0	;
R2037	On	04/02/2021	Bond Future	9.65	Put		9,843.38000	9.84338	9,336,460	16.39	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call		98.52000	0.09852	120,250	16.39	0.00	0	;
R2037	On	04/02/2021	Bond Future	10.48	Call		816.09000	0.81609	944,600	16.69	0.00	0	24
R2037	On	06/05/2021	Bond Future	12.42	Call		7,930.21000	7.93021	8,329,870	18.89	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		1,393.61000	1.39361	1,268,540	18.89	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		7,969.77000	7.96977	8,370,400	18.89	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		1,379.34000	1.37934	1,255,240	18.89	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		8,009.41000	8.00941	8,410,980	18.89	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		1,365.20000	1.36520	1,242,040	18.89	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		2,562.48000	2.56248	2,391,250	17.75	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		6,826.30000	6.82630	7,174,510	17.71	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		2,595.26000	2.59526	2,422,250	17.71	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		6,864.50000	6.86450	7,213,610	17.73	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		2,578.81000	2.57881	2,406,700	17.73	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		6,902.75000	6.90275	7,252,740	17.75	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		8,578.72000	8.57872	8,934,440	17.51	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		2,677.73000	2.67773	2,525,530	17.51	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		8,512.57000	8.51257	8,866,820	17.51	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		2,714.01000	2.71401	2,560,340	17.51	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		8,545.62000	8.54562	8,900,600	17.51	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		2,695.82000	2.69582	2,542,880	17.51	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	134,65	
R2040	On	04/02/2021			11.12745	83.54860	11.22089	82.91909		18.22		0.00	0	78,96
R2040	On	06/05/2021			11.34382	84.41164	11.43970	83.78516		17.82		0.00	0	
R2040	On	05/08/2021			11.57227	80.81697	11.67088	80.19317		17.25		0.00	0	
R2040	On	04/11/2021			11.79468	81.67841	11.89427	81.06717		16.57		0.00	0	
Total R2040 Future											0.00	0	78,96	
R2040	On	04/02/2021	10.41	Call			475.00000	0.47500	575,970	16.59		0.00	0	
R2040	On	04/02/2021	10.41	Put			6,204.26000	6.20426	5,675,720	16.59		0.00	0	
R2040	On	04/02/2021	10.42	Call			487.66000	0.48766	590,710	16.61		0.00	0	
R2040	On	04/02/2021	10.24	Put			7,305.46000	7.30546	6,745,080	16.33		0.00	0	
R2040	On	04/02/2021	10.24	Call			295.08000	0.29508	364,210	16.33		0.00	0	50
R2040	On	04/02/2021	11.57	Call			3,768.71000	3.76871	4,175,910	18.75		0.00	0	
R2040	On	04/02/2021	10.07	Put			8,505.55000	8.50555	7,922,380	16.33		0.00	0	
R2040	On	04/02/2021	10.07	Call			184.58000	0.18458	230,920	16.33		0.00	0	80
R2040	On	04/02/2021	11.74	Call			4,523.66000	4.52366	4,968,570	19.12		0.00	0	
R2040	On	04/02/2021	10.40	Put			6,266.32000	6.26632	5,735,700	16.58		0.00	0	
R2040	On	04/02/2021	9.49	Put			13,052.21000	13.05221	12,431,000	16.33		0.00	0	
R2040	On	04/02/2021	9.49	Call			26.84000	0.02684	35,140	16.33		0.00	0	50
R2040	On	04/02/2021	10.42	Put			6,142.46000	6.14246	5,616,000	16.61		0.00	0	
R2040	On	04/02/2021	10.40	Call			462.50000	0.46250	561,390	16.58		0.00	0	
R2040	On	04/02/2021	11.74	Put			1,162.12000	1.16212	977,520	19.12		0.00	0	80
R2040	On	04/02/2021	11.57	Put			1,483.28000	1.48328	1,260,970	18.75		0.00	0	50
R2040	On	04/02/2021	9.57	Put			12,390.44000	12.39044	11,771,820	16.33		0.00	0	
R2040	On	04/02/2021	9.57	Call			36.16000	0.03616	47,050	16.33		0.00	0	80
R2040	On	06/05/2021	12.43	Put			1,669.57000	1.66957	1,506,670	19.30		0.00	0	
R2040	On	06/05/2021	12.44	Call			7,755.02000	7.75502	8,219,670	19.32		0.00	0	
R2040	On	06/05/2021	12.44	Put			1,656.25000	1.65625	1,494,420	19.32		0.00	0	
R2040	On	06/05/2021	12.42	Call			7,667.41000	7.66741	8,129,900	19.28		0.00	0	
R2040	On	06/05/2021	11.58	Put			3,380.44000	3.38044	3,100,370	17.91		0.00	0	
R2040	On	06/05/2021	11.58	Call			4,283.34000	4.28334	4,629,750	17.91		0.00	0	30
R2040	On	06/05/2021	13.38	Call			11,778.70000	11.77870	12,331,680	19.44		0.00	0	
R2040	On	06/05/2021	12.42	Put			1,683.18000	1.68318	1,519,190	19.28		0.00	0	
R2040	On	06/05/2021	13.38	Put			604.61000	0.60461	531,110	19.44		0.00	0	30
R2040	On	06/05/2021	12.43	Call			7,711.10000	7.71110	8,174,680	19.30		0.00	0	
R2040	On	06/05/2021	10.83	Put			6,144.12000	6.14412	5,733,080	16.99		0.00	0	
R2040	On	06/05/2021	10.83	Call			2,024.74000	2.02474	2,240,180	16.99		0.00	0	30
R2040	On	05/08/2021	12.48	Call			7,414.03000	7.41403	7,841,080	18.26		0.00	0	
R2040	On	05/08/2021	12.48	Put			2,578.10000	2.57810	2,381,350	18.26		0.00	0	
R2040	On	05/08/2021	12.49	Call			7,454.03000	7.45403	7,882,120	18.27		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
R2040	On	05/08/2021	Bond Future	12.49	Put		2,561.34000	2.56134	2,365,630	18.27	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		7,374.07000	7.37407	7,800,080	18.24	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		2,646.96000	2.64696	2,882,910	16.45	0.00	0	96
R2040	On	05/08/2021	Bond Future	11.55	Put		4,841.20000	4.84120	4,527,180	17.04	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		4,075.44000	4.07544	4,385,220	17.04	0.00	0	96
R2040	On	05/08/2021	Bond Future	14.80	Call		16,641.60000	16.64160	17,228,110	18.75	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		2,594.97000	2.59497	2,397,180	18.24	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		323.86000	0.32386	286,570	18.75	0.00	0	96
R2040	On	05/08/2021	Bond Future	11.05	Put		6,708.74000	6.70874	6,320,890	16.45	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		8,635.86000	8.63586	9,060,770	17.70	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		2,868.70000	2.86870	2,682,370	17.70	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		8,674.54000	8.67454	9,100,280	17.72	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		2,853.54000	2.85354	2,668,040	17.72	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		8,597.20000	8.59720	9,021,270	17.68	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		2,883.95000	2.88395	2,696,780	17.68	0.00	0	
Total R2040 Option											0.00	0	7,56
Total For R2040											0.00	0	86,46
R2044	On	04/02/2021	Bond Future			11.21825	80.00201	11.31172	79.37283	19.19	268,086,735.51	3,351	51,63
R2044	On	06/05/2021	Bond Future			11.42804	80.82844	11.52407	80.20188	18.74	0.00	0	
R2044	On	05/08/2021	Bond Future			11.64942	77.32028	11.74831	76.69600	18.12	0.00	0	
R2044	On	04/11/2021	Bond Future			11.86468	78.14442	11.96475	77.53188	17.40	0.00	0	
Total R2044 Future											268,086,735.51	3,351	51,63
R2044	On	04/02/2021	Bond Future	10.84	Call		1,110.04000	1.11004	1,296,190	18.45	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		4,374.18000	4.37418	3,931,150	18.45	0.00	0	26
R2044	On	04/02/2021	Bond Future	10.29	Call		275.73000	0.27573	340,110	17.29	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		7,641.80000	7.64180	7,077,000	17.29	0.00	0	26
R2044	On	04/02/2021	Bond Future	9.66	Put		12,534.86000	12.53486	11,916,660	17.22	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		132.57000	0.13257	166,970	17.22	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Call		339.26000	0.33926	415,360	17.41	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		7,164.52000	7.16452	6,611,440	17.41	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		36.97000	0.03697	47,950	17.22	0.00	0	26
R2044	On	04/02/2021	Bond Future	10.37	Call		349.13000	0.34913	427,010	17.43	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		7,097.59000	7.09759	6,546,290	17.43	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		329.53000	0.32953	403,880	17.39	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		7,231.70000	7.23170	6,676,870	17.39	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Put		9,476.97000	9.47697	8,882,190	17.22	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Call		7,658.04000	7.65804	8,117,950	20.44	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		7,401.30000	7.40130	7,854,670	20.32	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put		4,256.24000	4.25624	3,932,140	18.62	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		4,777.00000	4.77700	5,143,660	19.10	0.00	0	
R2044	On	06/05/2021	Bond Future	11.79	Put		3,085.79000	3.08579	2,825,890	19.10	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.35	Put		4,431.01000	4.43101	4,098,300	18.57	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		3,288.91000	3.28891	3,582,760	18.57	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.45	Put		1,817.82000	1.81782	1,645,740	20.34	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		1,748.28000	1.74828	1,581,630	20.44	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call		5,192.05000	5.19205	5,575,420	19.27	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		2,819.62000	2.81962	2,576,430	19.27	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		7,358.60000	7.35860	7,810,850	20.29	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		1,846.56000	1.84656	1,672,250	20.29	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put		5,390.30000	5.39030	5,013,760	18.25	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	10.70	Put		7,246.17000	7.24617	6,799,490	17.67	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call		1,577.48000	1.57748	1,757,360	17.67	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call		3,445.10000	3.44510	3,747,560	18.62	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		1,832.21000	1.83221	1,659,020	20.32	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		7,443.88000	7.44388	7,898,360	20.34	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Call		2,557.33000	2.55733	2,807,350	18.25	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		7,645.24000	7.64524	8,076,910	19.43	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		2,554.01000	2.55401	2,361,400	19.43	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		7,565.68000	7.56568	7,995,350	19.39	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		2,585.91000	2.58591	2,391,300	19.39	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		7,605.34000	7.60534	8,036,010	19.41	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		2,569.80000	2.56980	2,376,190	19.41	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		3,041.58000	3.04158	2,848,150	18.59	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		8,415.24000	8.41524	8,835,190	18.61	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		3,025.90000	3.02590	2,833,310	18.61	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		8,339.92000	8.33992	8,758,200	18.58	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		3,057.61000	3.05761	2,863,350	18.58	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		8,377.44000	8.37744	8,796,550	18.59	0.00	0	
Total R2044 Option											0.00	0	19,35
Total For R2044											268,086,735.51	3,351	71,03
R2048	On	04/02/2021	Bond Future			11.12016	83.73128	11.20852	83.11781	18.45	0.00	0	115,44
R2048	On	06/05/2021	Bond Future			11.31723	80.18543	11.40796	79.57474	19.11	0.00	0	
R2048	On	05/08/2021	Bond Future			11.52300	81.05109	11.61635	80.44276	17.53	0.00	0	
R2048	On	04/11/2021	Bond Future			11.73321	77.50365	11.82769	76.90732	17.67	0.00	0	
Total R2048 Future											0.00	0	115,44
R2048	On	04/02/2021	Bond Future	10.47	Call		547.34000	0.54734	655,670	16.79	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		5,945.80000	5.94580	5,440,660	16.79	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		562.10000	0.56210	672,660	16.80	0.00	0	

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		6,008.92000	6.00892	5,501,570	16.77	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Put		4,117.68000	4.11768	3,697,010	17.60	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Call		1,209.20000	1.20920	1,402,000	17.60	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	9.80	Put		10,948.87000	10.94887	10,354,350	16.38	0.00	0	
R2048	On	04/02/2021	Bond Future	9.80	Call		69.91000	0.06991	88,860	16.38	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	10.48	Put		5,883.17000	5.88317	5,380,260	16.80	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Put		1,622.82000	1.62282	1,392,450	18.85	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call		3,588.20000	3.58820	3,971,300	18.85	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Put		4,366.31000	4.36631	3,931,980	17.49	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call		1,088.88000	1.08888	1,268,020	17.49	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		532.94000	0.53294	639,060	16.77	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call		7,620.21000	7.62021	8,067,680	20.55	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		1,750.34000	1.75034	1,587,120	20.55	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		7,664.15000	7.66415	8,112,690	20.57	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		1,736.28000	1.73628	1,574,130	20.57	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		7,576.14000	7.57614	8,022,520	20.52	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		1,764.36000	1.76436	1,600,050	20.52	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		2,479.06000	2.47906	2,294,810	18.58	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		7,877.19000	7.87719	8,302,240	18.60	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		2,463.23000	2.46323	2,279,950	18.60	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		7,918.34000	7.91834	8,344,350	18.62	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		2,447.74000	2.44774	2,265,420	18.62	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		7,836.29000	7.83629	8,260,370	18.58	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		8,804.20000	8.80420	9,219,970	19.04	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		2,909.16000	2.90916	2,728,600	19.04	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		8,838.62000	8.83862	9,255,260	19.04	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		2,889.55000	2.88955	2,709,860	19.04	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		8,769.81000	8.76981	9,184,710	19.04	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		2,928.88000	2.92888	2,747,450	19.04	0.00	0	
Total R2048 Option											0.00	0	4,28
Total For R2048											0.00	0	119,72
R209	On	04/02/2021	Bond Future			10.45554	70.62720	10.53820	70.15563	18.51	4,943,904.00	70	26,08
R209	On	06/05/2021	Bond Future			10.64452	68.21684	10.72882	67.74833	18.48	39,224,683.00	575	5,21
R209	On	05/08/2021	Bond Future			10.83808	68.95336	10.92414	68.48746	16.79	0.00	0	
R209	On	04/11/2021	Bond Future			11.03604	66.54822	11.12230	66.09334	17.41	0.00	0	
Total R209 Future											44,168,587.00	645	31,33
R209	On	04/02/2021	Bond Future	10.11	Call		1,055.85000	1.05585	1,202,250	18.07	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		3,550.55000	3.55055	3,225,380	18.07	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		1,075.37000	1.07537	1,223,720	18.08	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/02/2021	Bond Future	10.12	Put		3,510.32000	3.51032	3,187,100	18.08	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		1,036.56000	1.03656	1,181,010	18.05	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		3,591.08000	3.59108	3,263,960	18.05	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put		1,508.59000	1.50859	1,377,480	19.77	0.00	0	3,7!
R209	On	06/05/2021	Bond Future	10.25	Put		4,725.72000	4.72572	4,434,250	18.00	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		766.30000	0.76630	688,590	20.06	0.00	0	9,1!
R209	On	06/05/2021	Bond Future	12.23	Call		8,393.38000	8.39338	8,782,760	20.06	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put		2,523.82000	2.52382	2,329,390	18.73	11,646,950.00	5,000	3,5!
R209	On	06/05/2021	Bond Future	10.00	Put		5,708.81000	5.70881	5,384,950	17.75	0.00	0	
R209	On	06/05/2021	Bond Future	10.00	Call		1,498.18000	1.49818	1,642,830	17.75	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call		6,086.51000	6.08651	6,423,910	19.77	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		8,356.04000	8.35604	8,744,700	20.06	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		793.21000	0.79321	713,360	20.06	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		2,000.95000	2.00095	2,177,990	18.00	0.00	0	5,3!
R209	On	06/05/2021	Bond Future	11.25	Call		4,827.74000	4.82774	5,130,510	19.11	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		2,032.76000	2.03276	1,867,020	19.11	0.00	0	9,1!
R209	On	06/05/2021	Bond Future	12.25	Call		8,468.18000	8.46818	8,858,980	20.06	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put		6,828.63000	6.82863	6,474,420	17.53	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call		1,086.81000	1.08681	1,201,110	17.53	3,002,775.00	2,500	5,0!
R209	On	06/05/2021	Bond Future	11.00	Call		3,999.58000	3.99958	4,273,660	18.73	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		784.15000	0.78415	705,020	20.06	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		8,430.78000	8.43078	8,820,860	20.06	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		775.19000	0.77519	696,760	20.06	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Call		2,846.88000	2.84688	3,070,190	18.34	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put		3,564.72000	3.56472	3,319,520	18.34	8,298,800.00	2,500	6,2!
R209	On	05/08/2021	Bond Future	11.81	Put		1,995.52000	1.99552	1,855,440	17.93	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		6,458.72000	6.45872	6,783,000	17.90	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		2,022.02000	2.02202	1,880,400	17.90	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		6,494.11000	6.49411	6,819,170	17.91	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		2,008.72000	2.00872	1,867,880	17.91	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		6,529.54000	6.52954	6,855,360	17.93	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		7,624.63000	7.62463	7,944,920	18.70	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		2,351.10000	2.35110	2,216,510	18.70	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		7,557.24000	7.55724	7,876,300	18.66	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		2,376.72000	2.37672	2,240,900	18.66	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Call		7,590.93000	7.59093	7,910,600	18.68	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		2,363.88000	2.36388	2,228,670	18.68	0.00	0	
Total R209 Option											22,948,525.00	10,000	42,12
Total For R209											67,117,112.00	10,645	73,46

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R210	On	04/02/2021			195.39125	195.39125	193.75634	193.75634			0.00	0	1,25
R210	On	06/05/2021			194.73995	194.73995	193.11001	193.11001			0.00	0	
R210	On	05/08/2021			196.88858	196.88858	195.26247	195.26247			0.00	0	
R210	On	04/11/2021			196.28869	196.28869	194.69055	194.69055			0.00	0	
Total R210 Future											0.00	0	1,25
Total For R210											0.00	0	1,25
R212	On	04/02/2021			170.11732	170.11732	170.04512	170.04512			0.00	0	6,34
R212	On	06/05/2021			171.91529	171.91529	171.86196	171.86196			0.00	0	
R212	On	05/08/2021			171.47761	171.47761	171.44307	171.44307			0.00	0	
R212	On	04/11/2021			173.34370	173.34370	173.34918	173.34918			0.00	0	
Total R212 Future											0.00	0	6,34
Total For R212											0.00	0	6,34
R213	On	04/02/2021			9.47345	87.31253	9.55099	86.87108		13.57	0.00	0	8,94
R213	On	06/05/2021			9.66860	84.68565	9.74756	84.24924		13.49	0.00	0	
R213	On	05/08/2021			9.87300	85.59974	9.95354	85.16812		12.26	0.00	0	
R213	On	04/11/2021			10.08575	82.98283	10.16590	82.56630		12.66	0.00	0	
Total R213 Future											0.00	0	8,94
R213	On	04/02/2021	9.40	Call			1,489.32000	1.48932	1,674,980	13.49	0.00	0	
R213	On	04/02/2021	9.40	Put			2,351.74000	2.35174	2,095,950	13.49	0.00	0	
R213	On	04/02/2021	9.41	Call			1,514.53000	1.51453	1,702,310	13.50	0.00	0	
R213	On	04/02/2021	9.41	Put			2,319.48000	2.31948	2,065,810	13.50	0.00	0	
R213	On	04/02/2021	9.39	Call			1,464.36000	1.46436	1,647,910	13.49	0.00	0	
R213	On	04/02/2021	9.39	Put			2,384.31000	2.38431	2,126,410	13.49	0.00	0	
R213	On	06/05/2021	11.91	Put			231.10000	0.23110	201,340	14.65	0.00	0	
R213	On	06/05/2021	11.89	Call			11,015.42000	11.01542	11,421,300	14.65	0.00	0	
R213	On	06/05/2021	11.89	Put			238.26000	0.23826	207,730	14.65	0.00	0	
R213	On	06/05/2021	11.90	Call			11,057.64000	11.05764	11,463,900	14.65	0.00	0	
R213	On	06/05/2021	11.90	Put			234.66000	0.23466	204,510	14.65	0.00	0	
R213	On	06/05/2021	11.91	Call			11,099.86000	11.09986	11,506,510	14.65	0.00	0	
R213	On	05/08/2021	10.14	Put			2,920.33000	2.92033	2,730,350	12.36	0.00	0	20
R213	On	05/08/2021	9.34	Put			5,259.99000	5.25999	4,981,740	11.76	0.00	0	
R213	On	05/08/2021	9.34	Call			1,896.35000	1.89635	2,049,720	11.76	0.00	0	20
R213	On	05/08/2021	10.86	Put			1,679.48000	1.67948	1,555,360	13.16	0.00	0	
R213	On	05/08/2021	10.84	Call			6,266.22000	6.26622	6,572,180	13.13	0.00	0	
R213	On	05/08/2021	10.84	Put			1,704.62000	1.70462	1,578,960	13.13	0.00	0	
R213	On	05/08/2021	10.78	Call			6,046.54000	6.04654	6,347,790	13.05	0.00	0	
R213	On	05/08/2021	10.78	Put			1,783.06000	1.78306	1,652,690	13.05	0.00	0	20
R213	On	05/08/2021	10.14	Call			3,908.37000	3.90837	4,150,010	12.36	0.00	0	
R213	On	05/08/2021	10.85	Call			6,303.14000	6.30314	6,609,870	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		1,692.00000	1.69200	1,567,110	13.15	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		6,340.12000	6.34012	6,647,620	13.16	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		2,197.91000	2.19791	2,069,000	13.49	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call		6,889.12000	6.88912	7,177,390	13.50	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put		2,184.49000	2.18449	2,056,230	13.50	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call		6,819.83000	6.81983	7,106,810	13.48	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		2,211.13000	2.21113	2,081,580	13.48	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call		6,854.59000	6.85459	7,142,210	13.49	0.00	0	
Total R213 Option											0.00	0	60
Total For R213											0.00	0	9,54
R214	On	04/02/2021	Bond Future			10.97053	66.93685	11.05347	66.46875	20.23	0.00	0	15,47
R214	On	06/05/2021	Bond Future			11.16060	64.35170	11.24538	63.88610	20.26	0.00	0	
R214	On	05/08/2021	Bond Future			11.35830	65.04637	11.44511	64.58293	18.39	0.00	0	
R214	On	04/11/2021	Bond Future			11.56002	62.46267	11.64738	62.00912	19.14	0.00	0	
Total R214 Future											0.00	0	15,47
R214	On	04/02/2021	Bond Future	10.32	Call		627.56000	0.62756	722,780	19.36	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		4,965.57000	4.96557	4,592,690	19.36	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		640.98000	0.64098	737,780	19.37	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		4,916.72000	4.91672	4,545,420	19.37	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		614.25000	0.61425	707,910	19.34	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		5,014.61000	5.01461	4,640,170	19.34	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		6,594.11000	6.59411	6,936,020	22.00	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		1,473.82000	1.47382	1,350,130	22.00	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call		6,627.37000	6.62737	6,970,160	22.00	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		1,459.57000	1.45957	1,336,760	22.00	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		6,660.68000	6.66068	7,004,340	22.00	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		1,445.44000	1.44544	1,323,500	22.00	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		2,591.73000	2.59173	2,425,290	19.11	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		5,509.10000	5.50910	5,804,420	19.07	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		2,624.74000	2.62474	2,456,620	19.07	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		5,541.62000	5.54162	5,837,780	19.09	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		2,608.18000	2.60818	2,440,900	19.09	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		5,574.19000	5.57419	5,871,190	19.11	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		6,908.21000	6.90821	7,210,190	20.17	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		2,844.33000	2.84433	2,692,760	20.17	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		6,845.54000	6.84554	7,146,230	20.13	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		2,874.05000	2.87405	2,721,190	20.13	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		6,876.87000	6.87687	7,178,200	20.15	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		2,859.15000	2.85915	2,706,930	20.15	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
Total R214 Option										0.00	0	
Total For R214										0.00	0	15,47
Total for Bond										997,268,406.24	20,987	1,074,71
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			742.98100	742.98100	739.28900	739.28900				0.00	0	9€
GOVI On 06/05/2021 GOVI			750.64500	750.64500	747.00000	747.00000				0.00	0	
GOVI On 05/08/2021 GOVI			758.65500	758.65500	755.05500	755.05500				0.00	0	
GOVI On 04/11/2021 GOVI			766.81600	766.81600	763.35600	763.35600				0.00	0	
Total GOVI Future										0.00	0	9€
GOVI On 04/02/2021 GOVI	750.95	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.95	Put			116,610.00000	11.66100	79,690,000			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			116,710.00000	11.67100	79,790,000			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			116,510.00000	11.65100	79,590,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Call			683,300.00000	68.33000	719,750,000			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			683,200.00000	68.32000	719,650,000			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			683,100.00000	68.31000	719,550,000			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			359,250.00000	35.92500	395,250,000			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		359,150.00000	35.91500	395,150,000		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		359,050.00000	35.90500	395,050,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call		349,460.00000	34.94600	384,060,000		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		349,360.00000	34.93600	383,960,000		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		349,560.00000	34.95600	384,160,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Put		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	9€
Total for GOVI											0.00	0	9€
AL37	On	04/02/2021	Index Future			781.85600	781.85600	779.31200	779.31200		0.00	0	
AL37	On	06/05/2021	Index Future			789.92000	789.92000	787.44000	787.44000		0.00	0	
AL37	On	05/08/2021	Index Future			798.34900	798.34900	795.93200	795.93200		0.00	0	
AL37	On	04/11/2021	Index Future			806.93800	806.93800	804.68200	804.68200		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	04/02/2021	Index Future			859.57700	859.57700	855.52400	855.52400		0.00	0	
AL7T	On	06/05/2021	Index Future			868.44300	868.44300	864.44800	864.44800		0.00	0	
AL7T	On	05/08/2021	Index Future			877.71000	877.71000	873.77000	873.77000		0.00	0	
AL7T	On	04/11/2021	Index Future			887.15200	887.15200	883.37500	883.37500		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	04/02/2021	Index Future			752.20400	752.20400	748.46800	748.46800		0.00	0	2€
ALBI	On	06/05/2021	Index Future			759.96300	759.96300	756.27500	756.27500		0.00	0	
ALBI	On	05/08/2021	Index Future			768.07200	768.07200	764.43000	764.43000		0.00	0	
ALBI	On	04/11/2021	Index Future			776.33500	776.33500	772.83400	772.83400		0.00	0	
Total ALBI Future											0.00	0	2€
Total For ALBI											0.00	0	2€
IGOV	On	04/02/2021	Index Future			271.32400	271.32400	268.51300	268.51300		0.00	0	1,0€
IGOV	On	06/05/2021	Index Future			274.18900	274.18900	271.38000	271.38000		0.00	0	
IGOV	On	05/08/2021	Index Future			277.18100	277.18100	274.37200	274.37200		0.00	0	
IGOV	On	04/11/2021	Index Future			280.22800	280.22800	277.45300	277.45300		0.00	0	
Total IGOV Future											0.00	0	1,1€
Total For IGOV											0.00	0	1,1€
Total for Index											0.00	0	1,3€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
JIBAR f On 15/12/2020 Jibar Future			3.56500	96.43500	3.56500	96.43500			0.00	0	30,00
JIBAR f On 20/01/2021 Jibar Future			3.63500	96.36500	3.63500	96.36500			0.00	0	
JIBAR f On 17/02/2021 Jibar Future			3.58000	96.42000	3.59000	96.41000			0.00	0	
JIBAR f On 17/03/2021 Jibar Future			3.60500	96.39500	3.59500	96.40500			0.00	0	
JIBAR f On 21/04/2021 Jibar Future			3.59000	96.41000	3.59000	96.41000			0.00	0	
JIBAR f On 19/05/2021 Jibar Future			3.60000	96.40000	3.60000	96.40000			0.00	0	
JIBAR f On 15/06/2021 Jibar Future			3.61000	96.39000	3.62000	96.38000			0.00	0	
JIBAR f On 15/09/2021 Jibar Future			3.69500	96.30500	3.71500	96.28500			0.00	0	30,00
JIBAR f On 15/12/2021 Jibar Future			3.85000	96.15000	3.86000	96.14000			0.00	0	
JIBAR f On 16/03/2022 Jibar Future			3.99000	96.01000	4.01000	95.99000			0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.25500	95.74500	4.26500	95.73500			0.00	0	
JIBAR f On 21/09/2022 Jibar Future			4.38500	95.61500	4.39500	95.60500			0.00	0	
Total Jibar Future									0.00	0	60,00
Total For JIBAR FUTURE									0.00	0	60,00
Total for Jibar									0.00	0	60,00
5Y STN On 21/12/2021 Interest Rate Swap			90.63000	90.63000	90.61000	90.61000			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 :									997,268,406.24	20,987	1,137,00
AA06 On 15/04/2021 Spot Bond					0.00000	100.59487			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			5.35500	102.85867	5.35500	102.84385			0.00	0	
Total AA07 SPOT									0.00	0	
Total For AA07									0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			3.52000	299.31168	3.52000	299.26648		915,200,000,000.00		260,000,000	130,000,00
Total ABCPI3 SPOT								915,200,000,000.00		260,000,000	130,000,00
Total For ABCPI3								915,200,000,000.00		260,000,000	130,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	99.94722			0.00	0	
Total ABF001 SPOT									0.00	0	
Total For ABF001									0.00	0	
ABF005 On 18/07/2024 Spot Bond					0.00000	101.70682			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	104.16149	9.65000	104.28654				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.13538				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	99.89912				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.87452				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.55419				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.79842				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.05067				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.71413				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.73635				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	102.96128				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	103.70731				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	100.28110				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.26713				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	100.95447				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.94504				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.25975				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.81817				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.87613				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.65990				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.92288				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.21417				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.77523				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.57190				0.00	0	
Total ABFN38 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.37089				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.62810				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	99.71623				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	98.81758				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.69011				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.71184				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.72742				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.99432				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.14524				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.15498				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.10175				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.43470				0.00	0	

Contract 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	99.93595				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.28000	4.28000	4.28000	145.40471				0.00	0	24,000,00
Total ABKI03 SPOT										0.00	0	24,000,00
Total For ABKI03										0.00	0	24,000,00
ABKI03 On 13/10/2021 Spot Bond			100.00000	65.60897	100.00000	65.45935				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.28000	7.28000	7.28000	137.38186				0.00	0	612,733,10
Total ABKI04 SPOT										0.00	0	612,733,10
Total For ABKI04										0.00	0	612,733,10
ABKI04 On 13/03/2024 Spot Bond			100.00000	17.11563	100.00000	17.07639				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	100.15270				0.00	0	21,000,00
Total ABKS1 SPOT										0.00	0	21,000,00
Total For ABKS1										0.00	0	21,000,00
ABN05 On 18/04/2021 Spot Bond			2.81000	215.26535	2.81000	215.23704				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.85000	2.85000	2.85000	146.39761				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.75000	4.75000	4.75000	180.36660				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.05000	5.05000	5.05000	203.73914				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.19500	6.19500	6.19500	105.32857				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			6.91000	6.91000	6.91000	122.39158			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.85500	4.85500	4.85500	101.87092			0.00	0	
Total ABN80 SPOT									0.00	0	
Total For ABN80									0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.32500	103.25897	4.32500	103.24692		5,363,000,000,000.00	1,240,000,000	620,000,000	
Total ABS11 SPOT								5,363,000,000,000.00	1,240,000,000	620,000,000	
Total For ABS11								5,363,000,000,000.00	1,240,000,000	620,000,000	
ABS13 On 14/05/2022 Spot Bond			4.69500	107.50400	4.69500	107.49022			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.01500	109.38114	5.01500	109.36618			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.47500	117.13532	6.47500	117.11470			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.68500	116.46947	7.68500	116.44521		23,055,000,000,000.00	3,000,000,000	1,500,000,000	
Total ABS17 SPOT								23,055,000,000,000.00	3,000,000,000	1,500,000,000	
Total For ABS17								23,055,000,000,000.00	3,000,000,000	1,500,000,000	
ABS18 On 26/09/2023 Spot Bond			5.43500	113.31244	5.43500	113.29565			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			6.79500	111.60523	6.79500	111.58463			0.00	0	
Total ABS7 SPOT									0.00	0	
Total For ABS7									0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.65168	100.00000	11.62561			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.87000	1.87000	1.87000	313.25866			0.00	0	14,000,000
Total ABSI2 SPOT									0.00	0	14,000,000
Total For ABSI2									0.00	0	14,000,000
ABSI4 On 31/01/2022 Spot Bond			1.40000	170.72211	1.40000	170.70620			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			9.78500	9.78500	9.78500	107.91867				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.82004				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	99.82598				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL127 On 20/09/2021 Spot Bond					0.00000	249.88956				0.00	0	
Total ACL127 SPOT										0.00	0	
Total For ACL127										0.00	0	
ACL128 On 20/09/2021 Spot Bond					0.00000	249.92847				0.00	0	
Total ACL128 SPOT										0.00	0	
Total For ACL128										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	99.83363				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	99.83276				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.29999				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	99.82681				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	99.82681				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	99.82180				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	99.82180				0.00	0	

Contract 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	169.16476				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL203 On 14/02/2023 Spot Bond					0.00000	171.06524				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	99.83632				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	100.65095				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	99.83748				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	99.84193				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.17177				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.39204				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.19228				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.19459				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.15547				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGL02 On 11/04/2024 Spot Bond					0.00000	100.03062				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	97.77222				0.00	0	200,000,00
Total AGL03 SPOT										0.00	0	200,000,00
Total For AGL03										0.00	0	200,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	104.98948				0.00	2,382,181,500	2,382,181,50
Total AGT01 SPOT										0.00	2,382,181,500	2,382,181,50
Total For AGT01										0.00	2,382,181,500	2,382,181,50
AGT02 On 28/11/2024 Spot Bond					0.00000	100.37777				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	98.02346				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	101.34339				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	100.69823				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.69823				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.82575				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.67700				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.66991				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.74788				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	100.82581				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.08053				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.15828				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.47088				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.20111				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			5.88500	112.76577	5.88500	112.74800				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.21498				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.23347				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	100.36253				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2022 Spot Bond					0.00000	100.51359				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.69918				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.21492				0.00	0	

Contract 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	100.23339				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.36234				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.19644				0.00	0	500,000,0€
Total AHF7A1 SPOT										0.00	0	500,000,0€
Total For AHF7A1										0.00	0	500,000,0€
AHF7B On 21/08/2025 Spot Bond					0.00000	100.22417				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.24264				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.39908				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.76500	111.98917	6.76500	111.96871				0.00	0	20,000,0€
Total AIR02 SPOT										0.00	0	20,000,0€
Total For AIR02										0.00	0	20,000,0€
AIR04 On 29/05/2024 Spot Bond			5.88500	110.71788	5.88500	110.70014				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.42500	92.20702	11.42500	92.17872				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.18000	177.92585	5.18000	177.89103				0.00	0	30,000,0€
Total AIRL01 SPOT										0.00	0	30,000,0€
Total For AIRL01										0.00	0	30,000,0€
APF04 On 21/10/2021 Spot Bond					0.00000	100.85275				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	100.71974				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.38877				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.48090				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.90274				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.15140				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.24180				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	102.03445				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.48230				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.40000	218.07835	5.40000	218.03438				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.41500	196.45340	5.41500	196.41370				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN09 On 20/12/2020 Spot Bond					0.00000	99.82370				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN11 On 07/03/2021 Spot Bond					0.00000	100.01641				0.00	0	
Total ASN113 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN113										0.00	0	
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	99.76260				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN13 On 20/12/2020 Spot Bond					0.00000	99.76555				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			2.38000	168.87836	2.38000	168.85816				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	97.30827				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14 On 04/05/2021 Spot Bond					0.00000	100.50930				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14 On 04/05/2021 Spot Bond					0.00000	100.52122				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14 On 31/01/2022 Spot Bond			2.42500	168.79439	2.42500	168.77401				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/05/2021 Spot Bond					0.00000	53.76219				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	100.12379				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.39000	173.12454	5.39000	173.08966				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	100.44348				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.27367				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	100.04922				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	

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 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	99.80647				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19(On 30/06/2022 Spot Bond					0.00000	101.08514				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19(On 31/01/2038 Spot Bond			5.35000	99.65526	5.35000	99.63546				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19(On 20/06/2022 Spot Bond					0.00000	99.85147				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20(On 20/06/2022 Spot Bond					0.00000	99.84904				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20(On 20/06/2022 Spot Bond					0.00000	99.82278				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20(On 24/08/2021 Spot Bond					0.00000	100.26146				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20(On 24/08/2025 Spot Bond					0.00000	100.30223				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21(On 29/08/2022 Spot Bond					0.00000	100.14169				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25(On 29/05/2021 Spot Bond					0.00000	100.12806				0.00	0	
Total ASN255 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 ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	99.80706				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	99.84319				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.31526				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.26497				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.21406				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	99.93912				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	101.11679				0.00	400,000,000	100,000,000
Total ASN291 SPOT										0.00	400,000,000	100,000,000
Total For ASN291										0.00	400,000,000	100,000,000
ASN30 On 20/12/2023 Spot Bond					0.00000	99.83809				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	99.78929				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 20/01/2021 Spot Bond					0.00000	100.00223				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.87500	4.87500	4.87500	96.23916				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.47500	5.47500	5.47500	88.07376				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	99.84732				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	99.82383				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.43349				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.84608				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.46000	98.24680	5.46000	98.22697				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.83510				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.36811				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.36811				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.85142				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.82228				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.84251				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	

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	99.84251				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.14157				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	99.80844				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	99.84575				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	99.83951				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	100.58738				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	99.92873				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	99.92873				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	99.81115				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	99.84427				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	100.23123				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	99.90167				0.00	0	
Total ASN399 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 ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	99.84545				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	99.81579				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2021 Spot Bond					0.00000	100.01439				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	104.16698				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	99.96604				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	99.96604				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	101.03949				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	101.07614				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	101.45992				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	99.81010				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.16134				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.70370				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.71120				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 28/02/2023 Spot Bond					0.00000	103.86707				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46(On 31/03/2024 Spot Bond					0.00000	104.03825				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46(On 31/01/2022 Spot Bond					0.00000	103.44912				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond					0.00000	104.00348				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.50443				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.60442				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 31/03/2024 Spot Bond					0.00000	103.65838				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47(On 28/02/2023 Spot Bond					0.00000	103.48951				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47(On 11/08/2021 Spot Bond					0.00000	100.33577				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	

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 17/08/2025 Spot Bond					0.00000	101.17090				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	99.80698				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/05/2021 Spot Bond					0.00000	100.17911				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	96.02400				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond					0.00000	103.11619				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.16653				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.09579				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.07680				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	101.19423				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.02245				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 10/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.95044				0.00	0	
Total ASN497 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 ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.95044				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN49: On 16/03/2021 Spot Bond					0.00000	99.91738				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN50: On 18/03/2021 Spot Bond					0.00000	99.90493				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN50: On 31/03/2021 Spot Bond					0.00000	100.89716				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.03254				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	99.47736	9.00000	101.80000				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.18000	99.51820	8.18000	101.61359				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	99.50784	8.36000	101.64910				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	99.50784	8.36000	101.64910				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN51: On 30/03/2021 Spot Bond					0.00000	100.82391				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN51: On 08/04/2021 Spot Bond					0.00000	100.73504				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN51: On 14/04/2021 Spot Bond					0.00000	100.62918				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	100.04229	9.10000	101.27151				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	110.68687	11.05000	101.33205				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	110.00586	11.00000	101.05479				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 13/05/2021 Spot Bond					0.00000	100.26174				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	103.24664	10.50000	100.66164				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 18/02/2021 Spot Bond			4.58000	4.58000	4.58000	100.27605				0.00	0	
Total ASN533 SPOT										0.00	0	
Total For ASN533										0.00	0	
ASN53: On 22/02/2021 Spot Bond			4.20000	4.20000	4.20000	100.23014				0.00	0	
Total ASN534 SPOT										0.00	0	
Total For ASN534										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	102.29516	10.50000	100.40274				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.25649				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.19990				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.22262				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	

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 02/03/2021 Spot Bond			4.36700	4.36700	4.36700	100.09572				0.00	0	
Total ASN544 SPOT										0.00	0	
Total For ASN544										0.00	0	
ASN54 On 31/07/2023 Spot Bond			100.00000	23.49927	100.00000	23.19394				0.00	0	8,000,000.00
Total ASN545 SPOT										0.00	0	8,000,000.00
Total For ASN545										0.00	0	8,000,000.00
ASN54 On 09/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000.00
Total ASN546 SPOT										0.00	0	20,000,000.00
Total For ASN546										0.00	0	20,000,000.00
BAW21 On 24/03/2022 Spot Bond			5.28500	106.90543	5.28500	106.89002				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.97099	9.30000	101.94539				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	100.37251				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.51432				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.20559				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.18430				0.00	400,000,000	200,000.00
Total BAW30 SPOT										0.00	400,000,000	200,000.00
Total For BAW30										0.00	400,000,000	200,000.00
BAW31 On 30/09/2022 Spot Bond					0.00000	100.90087				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			5.93500	105.64895	5.93500	101.52472				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.90155				0.00	200,000,000	100,000.00
Total BAW34 SPOT										0.00	200,000,000	100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAW34										0.00	200,000,000	100,000,000
BAYA57 On 31/03/2022 Spot Bond					0.00000	104.18563				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.52077				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	101.50149				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.08500	8.08500	8.08500	108.58413				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.37558				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.37558				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.39500	10.39500	10.39500	109.47998				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.41101				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.04992				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.20410				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.20419				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.20042				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.56923				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.56923				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	101.32852				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.61769				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.56875				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.61714				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.22608				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.24017				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYB11 On 30/06/2021 Spot Bond					0.00000	101.81138				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	101.85895				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.85895				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.85895				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.90758				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	101.85956				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.85956				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.95641				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.39213				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BCJ16 On 08/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.34000	7.34000	7.34000	105.53991				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.49575				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.43420				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.92636				0.00	0	
Total BDX32 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 BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.03013				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.88500	111.09502	6.88500	111.07425				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.13171				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	101.62175				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.78500	103.42721	6.78500	103.40850				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	102.30018				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			5.88500	107.50406	5.88500	107.48711				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.94598				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.88999				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.26040				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.53410				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	103.22045				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	101.33846				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.46314				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.36875				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.38609				0.00	0	500,000,0€
Total BID09 SPOT										0.00	0	500,000,0€
Total For BID09										0.00	0	500,000,0€
BID10 On 15/11/2023 Spot Bond					0.00000	100.57685				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.62500	111.27638	5.62500	111.25932				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	99.95055				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.09524				0.00	0	600,000,0€
Total BID13 SPOT										0.00	0	600,000,0€
Total For BID13										0.00	0	600,000,0€
BID14 On 28/10/2022 Spot Bond					0.00000	99.83405				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.52867				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.66192				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0: On 12/10/2028 Spot Bond					0.00000	100.96966				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0: On 21/02/2023 Spot Bond					0.00000	100.24257				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0: On 05/01/2025 Spot Bond					0.00000	101.23252				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	101.00707				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1: On 23/07/2021 Spot Bond					0.00000	100.64156				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	99.89886				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.24695				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.23934				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	98.76459				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.77867				0.00	0	
Total BPPF23 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 BPPF23										0.00	0	
BPPF2 On 03/08/2021 Spot Bond					0.00000	100.45646				0.00	60,000,000	30,000,00
Total BPPF24 SPOT										0.00	60,000,000	30,000,00
Total For BPPF24										0.00	60,000,000	30,000,00
BPPF2 On 03/08/2022 Spot Bond					0.00000	100.49674				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2 On 12/10/2021 Spot Bond					0.00000	100.72352				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.78470				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2 On 03/11/2021 Spot Bond					0.00000	100.43327				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2 On 03/11/2022 Spot Bond					0.00000	100.45643				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.47656				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.16701				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.43415				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.48500	103.69471	4.48500	103.68220				0.00	0	140,000,00
Total CBL26 SPOT										0.00	0	140,000,00
Total For CBL26										0.00	0	140,000,00
CBL28 On 21/05/2021 Spot Bond					0.00000	100.44678				0.00	0	300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CBL28 SPOT										0.00	0	300,000,00
Total For CBL28										0.00	0	300,000,00
CBL29 On 30/04/2024 Spot Bond					0.00000	100.30568				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			6.83500	118.99971	6.83500	118.97786				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.18500	113.47520	7.18500	113.45332				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			7.71500	114.96353	7.71500	114.93950				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.13500	109.09110	9.13500	106.79538				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	100.72088				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	100.50801				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.76799				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.58984				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.74335				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.19444				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR47 On 28/02/2025 Spot Bond					0.00000	100.20914				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.97678				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.04176				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	104.43740				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	159.64704	3.14000	159.54510				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.35000	2.35000	2.35000	159.87129				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	113.54667	4.77000	112.21000				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	104.97800				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.28667				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.65500	113.65817	6.65500	113.63761				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	114.85360	8.70700	123.89600				0.00	0	
Total CLN365 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 CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	100.65390				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.69391				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	106.04188				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN376 On 20/03/2021 Spot Bond			5.48000	103.40307	5.48000	103.38777				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	101.19863	10.98000	101.16875				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	119.19800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN382 On 20/03/2021 Spot Bond					0.00000	99.51535				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	120.96381	6.50000	121.46400				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	108.06000				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN386 On 20/03/2021 Spot Bond					0.00000	99.83947				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN387 On 26/01/2021 Spot Bond					0.00000	100.76108				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN387 On 20/09/2022 Spot Bond					0.00000	99.83808				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.33158				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.32832				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN419 On 20/12/2020 Spot Bond					0.00000	99.78325				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN420 On 20/12/2020 Spot Bond					0.00000	101.63887				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN421 On 26/01/2021 Spot Bond					0.00000	99.97500				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN422 On 20/12/2020 Spot Bond					0.00000	102.31000				0.00	0	
Total CLN422 SPOT										0.00	0	
Total For CLN422										0.00	0	
CLN423 On 20/12/2020 Spot Bond					0.00000	102.09700				0.00	0	
Total CLN423 SPOT										0.00	0	
Total For CLN423										0.00	0	
CLN424 On 20/12/2020 Spot Bond					0.00000	102.37700				0.00	0	
Total CLN424 SPOT										0.00	0	
Total For CLN424										0.00	0	
CLN425 On 20/12/2020 Spot Bond					0.00000	99.82468				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
CLN426 On 20/12/2020 Spot Bond					0.00000	101.99300				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN429 On 20/12/2020 Spot Bond					0.00000	99.72141				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN43(On 20/12/2020 Spot Bond					0.00000	163.51000				0.00	0	
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN43(On 20/12/2020 Spot Bond					0.00000	102.47000				0.00	0	
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	
CLN43(On 20/12/2020 Spot Bond					0.00000	102.64000				0.00	0	
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN43(On 20/12/2020 Spot Bond					0.00000	102.72100				0.00	0	
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN43(On 20/12/2020 Spot Bond					0.00000	164.54000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN43(On 20/12/2020 Spot Bond					0.00000	99.81135				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN43(On 20/12/2020 Spot Bond					0.00000	99.82468				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN43(On 03/02/2021 Spot Bond					0.00000	100.64178				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN44(On 20/03/2021 Spot Bond					0.00000	168.03000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN44(On 24/05/2021 Spot Bond			5.38000	103.17836	5.38000	103.16351				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN45(On 31/01/2022 Spot Bond			2.35000	168.93437	2.35000	168.91432				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45(On 31/01/2025 Spot Bond			5.75000	130.87184	5.75000	130.84445				0.00	0	
Total CLN453 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 CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.99000	129.67338	5.99000	129.64541				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	104.95400				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.31779				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.47940				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	100.66519				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN460 On 13/03/2022 Spot Bond			6.08500	107.16523	6.08500	107.14749				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	100.44355				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	101.33690				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.67827				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.33488				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 23/06/2021 Spot Bond					0.00000	100.15300				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN475 On 29/11/2021 Spot Bond			100.00000	51.00848	100.00000	50.89434				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN48(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	
CLN48(On 20/05/2021 Spot Bond					0.00000	100.52802				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN48(On 20/05/2021 Spot Bond					0.00000	100.71945				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN48(On 02/12/2021 Spot Bond					0.00000	100.78552				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN48(On 02/12/2021 Spot Bond			5.58000	104.05689	5.58000	104.04116				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN48(On 23/06/2021 Spot Bond			10.16000	101.28767	10.16000	103.11500				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN48(On 28/07/2022 Spot Bond			5.88500	108.37482	5.88500	108.35774				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49(On 28/03/2022 Spot Bond					0.00000	101.66850				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49(On 20/06/2022 Spot Bond					0.00000	99.80883				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49(On 29/08/2022 Spot Bond					0.00000	100.15390				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49(On 04/09/2024 Spot Bond			6.28500	115.11775	6.28500	115.09807				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN497 On 04/09/2024 Spot Bond					0.00000	101.98812				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN499 On 20/05/2021 Spot Bond					0.00000	100.26400				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.91390				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.97012				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.26818				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.54866				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.08765				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.59832				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	94.95410				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	102.36351	9.96000	102.33602				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	101.13340	10.01000	101.10627				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.20740				0.00	0	
Total CLN518 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 CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	104.29110	9.60000	101.22678				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	99.94201				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.17307				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 13/05/2021 Spot Bond					0.00000	100.36208				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	102.33769	9.20000	102.31226				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2021 Spot Bond					0.00000	100.59770				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.20347				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.83096				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.26820				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	100.76186				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN530 On 12/03/2021 Spot Bond					0.00000	99.94603				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	99.94201				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	99.82332				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.79035				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.56500	8.56500	8.56500	110.73780				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.29356				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.63327				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.91074				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	129.62200				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.14439				0.00	0	14,273,495.00
Total CLN542 SPOT										0.00	0	14,273,495.00
Total For CLN542										0.00	0	14,273,495.00
CLN542 On 17/01/2024 Spot Bond					0.00000	100.88950				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.03500	111.95759	8.03500	111.93363				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.08500	109.09511	8.08500	109.07123				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN548 On 12/11/2025 Spot Bond			8.17500	108.71066	8.17500	108.68661				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN550 On 18/04/2028 Spot Bond					0.00000	306.56729				0.00	0	
Total CLN550 SPOT										0.00	0	
Total For CLN550										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	99.82468				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 15/11/2023 Spot Bond					0.00000	100.34194				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	100.37513				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	100.20483				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	101.01686				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	125.30900				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.40999				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	100.42359	10.19000	100.65554				0.00	0	
Total CLN562 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 CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.03500	110.56890	8.03500	109.27414				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.43424				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.19409				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.84058				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.09456				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.38242				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	100.41489				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	100.67903				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			8.26500	108.88332	8.26500	107.58125				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.39795				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	100.97024				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	100.38478				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	99.92665				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 25/04/2023 Spot Bond					0.00000	103.43400				0.00	0	
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN576 On 20/06/2024 Spot Bond					0.00000	99.80548				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.75476				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.07318				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.40973				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.13489				0.00	0	27,500,000.00
Total CLN582 SPOT										0.00	0	27,500,000.00
Total For CLN582										0.00	0	27,500,000.00
CLN582 On 16/09/2025 Spot Bond					0.00000	99.87674				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.67700				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.13077				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	101.48471				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN587 On 10/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	99.94731				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	99.88345				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	99.87919				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.70863				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			3.97000	136.54341	3.97000	110.40583				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.20049				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN594 On 27/06/2022 Spot Bond					0.00000	101.02283				0.00	0	
Total CLN594 SPOT										0.00	0	
Total For CLN594										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.20049				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.39664				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.00728				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	99.99995				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	99.99995				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.21997				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.21997				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	99.75800				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.99792				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	100.43865				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2022 Spot Bond					0.00000	100.35242				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	101.04430				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	100.78329				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	100.21255				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60 On 30/04/2023 Spot Bond			9.32000	101.05663	9.32000	101.03133				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
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	100.64251				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	101.03654				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.01644				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.20337				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond					0.00000	100.13481				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	101.00389				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	99.34700				0.00	140,000,000	70,000,000
Total CLN616 SPOT										0.00	140,000,000	70,000,000
Total For CLN616										0.00	140,000,000	70,000,000
CLN617 On 20/12/2024 Spot Bond					0.00000	103.05903				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.37245				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.13075				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.56379				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.56150				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	

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 28/04/2021 Spot Bond					0.00000	100.51468				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN62 On 20/12/2024 Spot Bond					0.00000	91.09600				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62 On 25/01/2023 Spot Bond					0.00000	100.64552				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62 On 25/01/2023 Spot Bond			5.97500	109.33382	5.97500	109.31633				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62 On 19/08/2025 Spot Bond					0.00000	100.32258				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62 On 31/07/2034 Spot Bond					0.00000	89.47517				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62 On 31/07/2034 Spot Bond			12.05000	63.01505	12.05000	84.76329				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62 On 20/11/2021 Spot Bond					0.00000	100.23231				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			8.73500	105.81210	8.73500	105.78753				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.32087				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/05/2021 Spot Bond					0.00000	100.19674				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	101.17954				0.00	0	
Total CLN633 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 CLN633										0.00	0	
CLN63 On 09/05/2022 Spot Bond					0.00000	100.41669				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.93163				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.20101				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.31916				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2021 Spot Bond					0.00000	100.29922				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN63 On 12/08/2022 Spot Bond					0.00000	100.34100				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.35328				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.68128				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.20239				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.19496				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2022 Spot Bond					0.00000	100.59292				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.19723				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.31916				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.13879				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.31916				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.24500				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.31916				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 18/02/2021 Spot Bond					0.00000	100.22923				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	103.01000				0.00	260,000,000	130,000,000
Total CLN655 SPOT										0.00	260,000,000	130,000,000
Total For CLN655										0.00	260,000,000	130,000,000
CLN655 On 20/06/2025 Spot Bond					0.00000	101.45995				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.18952				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.21926				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN659 On 20/06/2023 Spot Bond					0.00000	101.23463				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN660 On 20/12/2023 Spot Bond					0.00000	101.28493				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	99.01500				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	97.75600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	101.01500				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	125.90000				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.52660				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	101.22389				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.39417				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	105.69707				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	101.46626				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.18749				0.00	0	
Total CLN670 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 CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.35897				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 09/03/2022 Spot Bond					0.00000	100.01423				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.58846	136.85676	4.58846	111.19999				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.58846	136.85676	4.58846	111.20070				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 18/06/2021 Spot Bond					0.00000	101.95691				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.36749				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.39020				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 02/06/2021 Spot Bond					0.00000	100.20360				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	101.18638				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	100.13407				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	100.37487				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.01271				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	101.12952				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.16454				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.38572				0.00	0	500,000,00
Total CLN685 SPOT										0.00	0	500,000,00
Total For CLN685										0.00	0	500,000,00
CLN685 On 21/06/2023 Spot Bond					0.00000	101.36366				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	101.40515				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.40491				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	101.21920				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.98486				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.21925				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.42660				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.76388				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN695 On 07/07/2021 Spot Bond					0.00000	101.10713				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	93.42530				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	86.12538				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	84.54306				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	104.23584				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.12456				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.33918				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	84.82113				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	80.89036				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.39028				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.71482				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	88.10360				0.00	0	
Total CLN706 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 CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	100.40155				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	99.98599				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.18840				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	83.10101				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	83.35159				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2021 Spot Bond					0.00000	100.96709				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2021 Spot Bond					0.00000	100.31811				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.19715				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.19715				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.19715				0.00	0	
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	82.11055				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 20/06/2021 Spot Bond					0.00000	100.76422				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	99.98750				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	81.07863				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	81.41021				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.11179				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.14122				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.48652				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.48652				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.48652				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.39981				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.39981				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.39981				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
CLN73(On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.71918			0.00	0	
Total CLN730 SPOT									0.00	0	
Total For CLN730									0.00	0	
CLN73(On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.79289			0.00	0	
Total CLN731 SPOT									0.00	0	
Total For CLN731									0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.34000	105.56082	7.34000	105.53991			0.00	0	
Total CLN81 SPOT									0.00	0	
Total For CLN81									0.00	0	
CLNF1(On 17/08/2021 Spot Bond					0.00000	100.31316			0.00	0	
Total CLNF16 SPOT									0.00	0	
Total For CLNF16									0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.33500	111.07401	7.33500	111.05202			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			5.79500	103.71049	5.79500	103.69428			0.00	0	
Total COJ07 SPOT									0.00	0	
Total For COJ07									0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.18500	115.04940	9.18500	115.02118			0.00	0	40,000,00
Total COJ08 SPOT									0.00	0	40,000,00
Total For COJ08									0.00	0	40,000,00
COJG0 On 09/06/2024 Spot Bond			6.06500	112.84016	6.06500	112.82164			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			6.72000	106.74603	6.72000	106.72666			0.00	0	
Total COT01 SPOT									0.00	0	
Total For COT01									0.00	0	
COT02 On 03/04/2028 Spot Bond			9.59500	105.03275	9.59500	105.00571		3,838,000,000,000.00		400,000,000	100,000,00
Total COT02 SPOT								3,838,000,000,000.00		400,000,000	100,000,00
Total For COT02								3,838,000,000,000.00		400,000,000	100,000,00
COT03 On 05/06/2028 Spot Bond			9.68500	98.97394	9.68500	98.94822			0.00	0	8,200,000,00
Total COT03 SPOT									0.00	0	8,200,000,00
Total For COT03									0.00	0	8,200,000,00
CPV01 On 30/06/2029 Spot Bond			9.08500	9.08500	9.08500	112.08472			0.00	0	
Total CPV01 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 CPV01										0.00	0	
CS002 On 17/12/2020 Spot Bond					0.00000	99.90568				0.00	0	
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.13101				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	101.21919				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	101.26400				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	102.12040				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	99.94943				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	99.98617				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	100.55065				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.68978				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	99.98466				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	101.19896				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	101.11849				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	99.60364				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.19690				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.30056				0.00	400,000,000	100,000,00
Total DSY02 SPOT										0.00	400,000,000	100,000,00
Total For DSY02										0.00	400,000,000	100,000,00
DSY03 On 21/11/2024 Spot Bond			8.43500	8.43500	8.43500	107.22003				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.72975				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.21729				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.83500	101.44056	5.83500	101.42462				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.18500	110.63703	6.18500	110.61871				0.00	0	21,820,00
Total DV23 SPOT										0.00	0	21,820,00
Total For DV23										0.00	0	21,820,00
DV23/R On 27/02/2023 Spot Bond			100.00000	27.60146	100.00000	27.54071				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	27.60146	100.00000	27.54071				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			5.75500	114.32403	5.75500	114.30641				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.00121	9.69000	102.97473				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.00121	9.69000	102.97473				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.16500	97.50427	11.16500	97.47549				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	103.12703	10.10000	103.09943				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.12703	10.10000	103.09943				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVC03 On 17/12/2020 Spot Bond					0.00000	99.91951				0.00	0	
Total DVC031 SPOT										0.00	0	
Total For DVC031										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.13541				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.64087				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	98.91522				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22i On 24/10/2022 Spot Bond					0.00000	100.82557				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.71023				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.24317				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.50113				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.30651				0.00	0	
Total DVF27 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 DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.11449				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	97.18742				0.00	10,500,000,000	3,500,000,000
Total DVFB25 SPOT										0.00	10,500,000,000	3,500,000,000
Total For DVFB25										0.00	10,500,000,000	3,500,000,000
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.59520				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.45529				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.11796				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.48519				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.23578				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.24956				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.64000	110.36191	4.64000	110.34816				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.29000	107.70957	5.29000	107.69404				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.19500	113.32279	6.19500	113.30370				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.66000	99.48127	5.66000	99.46044				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.35000	88.57439	5.35000	88.55679				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	132.12777	2.25000	132.11244				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.52000	134.48702	4.65000	133.32073			266,680,000,000.00		59,000,000	69,000,000
Total EL28 SPOT									266,680,000,000.00		59,000,000	69,000,000
Total For EL28									266,680,000,000.00		59,000,000	69,000,000
EL29 On 19/11/2029 Spot Bond			4.67300	118.90145	4.67300	118.87971				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.72000	116.37377	4.72000	116.35258				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.32000	100.89169	5.32000	100.87157				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.32000	90.65241	5.32000	90.63448				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	132.12777	2.25000	132.11244				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	141.68773				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	139.42821				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	107.20550				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	106.27319				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	106.79241				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	105.17323				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	97.66934				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	99.16384				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.26500	104.00973	5.26500	103.99492				0.00	0	21,977,437,90
Total EMM02 SPOT										0.00	0	21,977,437,90
Total For EMM02										0.00	0	21,977,437,90
EMM03 On 04/05/2024 Spot Bond			8.75500	104.74607	8.75500	104.72127				0.00	0	36,200,000,00
Total EMM03 SPOT										0.00	0	36,200,000,00
Total For EMM03										0.00	0	36,200,000,00
EMM04 On 16/05/2028 Spot Bond			11.01500	11.01500	11.01500	95.06985				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.36500	11.36500	11.36500	99.31337				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			8.83500	8.83500	8.83500	107.53674				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			8.83500	8.83500	8.83500	108.90406				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.67500	11.67500	11.67500	83.54960				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.42500	10.42500	10.42500	100.68389				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.67500	11.67500	11.67500	94.29633				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.29631				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.36028				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	99.99979				0.00	0	
Total ENX02 SPOT										0.00	0	
Total For ENX02										0.00	0	
ENX04 On 01/05/2022 Spot Bond					0.00000	101.18287				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX07 On 01/06/2021 Spot Bond					0.00000	100.51075				0.00	0	
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond					0.00000	100.22631				0.00	0	
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
ENX09 On 01/07/2021 Spot Bond					0.00000	100.22513				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ENX09 SPOT										0.00	0	
Total For ENX09										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.27281				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.09229				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.01189				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.01311				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	99.94391				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	99.94574				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.39219				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.11925				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC46 On 12/03/2021 Spot Bond					0.00000	99.95171				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.38525				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EQS10 On 28/07/2022 Spot Bond					0.00000	101.23674				0.00	0	
Total EQS10 SPOT										0.00	0	
Total For EQS10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT00 On 03/06/2022 Spot Bond					0.00000	100.09325				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	100.09604				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.74119				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	99.99990				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00 On 30/10/2023 Spot Bond					0.00000	100.55974				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.28664				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.27097				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.31164				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.27410				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.28972				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.26600				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.25846				0.00	0	
Total ERSA27 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 ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.30534				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.62500	112.40267	5.62500	112.38573				0.00	0	50,196,90
Total ES23 SPOT										0.00	0	50,196,90
Total For ES23										0.00	0	50,196,90
ES23/R On 25/01/2023 Spot Bond			10.00000	103.75455	10.00000	103.72704				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			7.95500	101.04403	7.95500	101.02238		39,775,000,000,000.00		5,000,000,000		2,583,196,60
Total ES26 SPOT								39,775,000,000,000.00		5,000,000,000		2,583,196,60
Total For ES26								39,775,000,000,000.00		5,000,000,000		2,583,196,60
ES26/R On 02/04/2026 Spot Bond			7.85000	101.49176	7.85000	101.47029				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.33000	76.25705	11.41000	75.80253		42,374,200,000,000.00		3,740,000,000		3,057,168,20
Total ES33 SPOT								42,374,200,000,000.00		3,740,000,000		3,057,168,20
Total For ES33								42,374,200,000,000.00		3,740,000,000		3,057,168,20
ES33/R On 15/09/2033 Spot Bond			7.50000	101.78526	7.50000	101.76456				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.05000	74.03008	12.05000	74.00628		24,100,000,000,000.00		2,000,000,000		1,043,654,40
Total ES42 SPOT								24,100,000,000,000.00		2,000,000,000		1,043,654,40
Total For ES42								24,100,000,000,000.00		2,000,000,000		1,043,654,40
ES42/R On 25/04/2042 Spot Bond			8.50000	101.08064	8.50000	101.05753				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	100.68162				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.08979				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	98.90966				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	99.83508				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.53087				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.24212				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.29569				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.31194				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.57589				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.87364				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.33522				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	100.47673				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.61500	5.61500	5.61500	102.26270				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	103.45715				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	102.01309				0.00	0	
Total FRB18 SPOT										0.00	0	
Total For FRB18										0.00	0	
FRB19 On 14/04/2021 Spot Bond			6.55500	103.85964	6.55500	103.84140				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	101.86555				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.47795				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.78911				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	103.05427				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.71099				0.00	1,350,498,800	1,350,498,800
Total FRB24 SPOT										0.00	1,350,498,800	1,350,498,800
Total For FRB24										0.00	1,350,498,800	1,350,498,800
FRB25 On 19/09/2024 Spot Bond					0.00000	101.38648				0.00	0	2,254,600,000
Total FRB25 SPOT										0.00	0	2,254,600,000
Total For FRB25										0.00	0	2,254,600,000
FRB26 On 03/06/2024 Spot Bond					0.00000	98.99407				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.53500	107.34282	8.53500	107.31817				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 31/12/2099 Spot Bond					0.00000	99.90715				0.00	0	3,200,000,000
Total FRB28 SPOT										0.00	0	3,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRB28									0.00	0	3,200,000,00
FRBI22 On 31/01/2022 Spot Bond			1.40000	170.72211	1.40000	170.70620			252,000,000,000.00	180,000,000	175,000,00
Total FRBI22 SPOT									252,000,000,000.00	180,000,000	175,000,00
Total For FRBI22									252,000,000,000.00	180,000,000	175,000,00
FRBI23 On 07/12/2023 Spot Bond			2.12000	2.12000	2.12000	311.08825			636,000,000,000.00	300,000,000	550,000,00
Total FRBI23 SPOT									636,000,000,000.00	300,000,000	550,000,00
Total For FRBI23									636,000,000,000.00	300,000,000	550,000,00
FRBI25 On 31/01/2025 Spot Bond			2.79500	2.79500	2.79500	146.71264			6,987,500,000,000.00	2,500,000,000	1,285,000,00
Total FRBI25 SPOT									6,987,500,000,000.00	2,500,000,000	1,285,000,00
Total For FRBI25									6,987,500,000,000.00	2,500,000,000	1,285,000,00
FRBI28 On 31/03/2028 Spot Bond			4.53000	182.98108	4.53000	182.94844			996,600,000,000.00	220,000,000	778,000,00
Total FRBI28 SPOT									996,600,000,000.00	220,000,000	778,000,00
Total For FRBI28									996,600,000,000.00	220,000,000	778,000,00
FRBI29 On 31/03/2029 Spot Bond			4.82000	4.82000	4.82000	96.63311			0.00	0	
Total FRBI29 SPOT									0.00	0	
Total For FRBI29									0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.03000	5.03000	5.03000	204.14999			100,600,000,000.00	20,000,000	180,000,00
Total FRBI33 SPOT									100,600,000,000.00	20,000,000	180,000,00
Total For FRBI33									100,600,000,000.00	20,000,000	180,000,00
FRBI46 On 31/03/2046 Spot Bond			5.57000	83.71486	5.57000	83.69760			3,631,640,000,000.00	652,000,000	326,000,00
Total FRBI46 SPOT									3,631,640,000,000.00	652,000,000	326,000,00
Total For FRBI46									3,631,640,000,000.00	652,000,000	326,000,00
FRBI50 On 31/12/2050 Spot Bond			5.59000	84.64948	5.59000	84.63211			0.00	0	
Total FRBI50 SPOT									0.00	0	
Total For FRBI50									0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			5.64247	5.64247	5.64247	80.68653			0.00	0	
Total FRBZ02 SPOT									0.00	0	
Total For FRBZ02									0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			5.71931	5.71931	5.71931	79.93204			0.00	0	
Total FRBZ03 SPOT									0.00	0	
Total For FRBZ03									0.00	0	
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total FRC107 SPOT									0.00	0	
Total For FRC107									0.00	0	
FRC16 On 31/01/2025 Spot Bond			4.15000	4.15000	4.15000	139.17476			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	90.43065				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			2.46000	168.72914	2.46000	168.70860				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.32000	167.13706	3.32000	167.11286				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC23: On 20/12/2020 Spot Bond					0.00000	102.26222				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.46432				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	99.94196				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	

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 17/07/2027 Spot Bond					0.00000	102.63554				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26(On 20/06/2021 Spot Bond					0.00000	102.38820				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26(On 06/08/2023 Spot Bond					0.00000	102.66854				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27(On 30/01/2023 Spot Bond					0.00000	100.58961				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	103.44123				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27(On 02/05/2028 Spot Bond			9.80000	101.03608	9.80000	101.00938				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27(On 12/12/2020 Spot Bond					0.00000	99.98636				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC27(On 12/12/2020 Spot Bond					0.00000	99.98631				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC27(On 04/03/2021 Spot Bond					0.00000	100.08427				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27(On 21/11/2022 Spot Bond					0.00000	100.20337				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28(On 20/12/2023 Spot Bond					0.00000	101.32869				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	109.69880				0.00	0	
Total FRC282 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 FRC282										0.00	0	
FRC28: On 26/01/2021 Spot Bond					0.00000	101.00204				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.53971				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.21731				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	107.77637				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.14705				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	102.19030				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 26/01/2021 Spot Bond					0.00000	100.76108				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.65215				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.63797				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.31857				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.32510				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.54742				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	101.60160				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	102.29484				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.17560				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 28/12/2020 Spot Bond					0.00000	100.88907				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	100.56240				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	100.15993				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.38524				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	101.12076				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	101.30235				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 23/02/2021 Spot Bond					0.00000	99.99000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC31(On 23/02/2021 Spot Bond					0.00000	99.53000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC31: On 20/06/2024 Spot Bond					0.00000	101.43804				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 23/02/2021 Spot Bond					0.00000	110.81000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	95.35321				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	101.36337				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.59853				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	98.68959				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	101.43790				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	101.47299				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	101.31752				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.93187				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	101.81435				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	100.89693				0.00	0	
Total FRC327 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 FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.16725				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.42967				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.75062				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 02/02/2021 Spot Bond					0.00000	100.53205				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC331 On 02/02/2021 Spot Bond					0.00000	100.53205				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC332 On 05/03/2021 Spot Bond					0.00000	100.00850				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC334 On 31/05/2024 Spot Bond					0.00000	100.15940				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	105.41544				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	103.01252				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	100.01457				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	100.70160				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.90318				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	101.71794				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 17/08/2021 Spot Bond					0.00000	100.25346				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	101.17547				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34 On 15/10/2022 Spot Bond					0.00000	100.81166				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 03/08/2021 Spot Bond					0.00000	100.47660				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	101.37327				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	101.54135				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.68445				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.54863				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2021 Spot Bond					0.00000	100.49156				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.15673				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35 On 02/05/2023 Spot Bond					0.00000	100.25608				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.23475				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2021 Spot Bond					0.00000	100.11448				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.06383				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.10000	3.10000	3.10000	167.51897				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			3.04000	3.04000	3.04000	167.62998				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			3.02000	3.02000	3.02000	167.66700				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.97000	92.80183	4.97000	92.78412				0.00	0	540,000,00
Total FRI33 SPOT										0.00	0	540,000,00
Total For FRI33										0.00	0	540,000,00
FRI38 On 31/01/2038 Spot Bond			5.25000	100.95713	5.25000	100.93735				0.00	0	5,000,00
Total FRI38 SPOT										0.00	0	5,000,00
Total For FRI38										0.00	0	5,000,00
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.06981				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.37967				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.00837				0.00	0	
Total FRJ22 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 FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.63453				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.94818				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.84400				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.40098				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.24857				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.55689				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.74000	4.74000	4.74000	113.27233				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.17000	5.17000	5.17000	101.99382				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.98733				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.57846				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.31000	100.17355	5.31000	100.15374				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.35000	197.73429	5.35000	197.69466				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.45000	98.37381	5.45000	98.35400				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS111 On 07/12/2033 Spot Bond			5.38000	5.38000	5.38000	197.10220				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS113 On 31/01/2025 Spot Bond			3.70000	141.64923	3.70000	141.62729				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	123.94531	3.70500	123.92609				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.30000	100.30362	5.30000	100.28382				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.50000	194.79356	5.50000	194.75373				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.55000	193.82508	5.55000	193.78521				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.23000	179.89587	3.23000	144.24238				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.58000	193.24682	5.58000	193.20691				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.45000	98.37381	5.45000	98.35400				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			5.20000	175.24872	5.20000	175.21432				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS127 On 31/01/2038 Spot Bond			6.20000	89.38088	6.20000	89.36112				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.09000	176.49215	5.09000	176.45801				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			5.15000	175.81267	5.15000	175.77838				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			6.09000	183.72940	6.09000	183.68899				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			6.13000	90.17607	6.13000	90.15630				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.45000	5.45000	5.45000	98.35400				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.43000	98.62849	5.43000	98.60868				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.96000	177.97471	4.96000	177.94090				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.86000	187.94930	5.86000	187.90908				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.09000	176.49215	5.09000	176.45801				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.09000	176.49215	5.09000	176.45801				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			5.38000	173.23560	5.38000	173.20075				0.00	0	
Total FRS145 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 FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.00000	140.00958	4.00000	139.98678				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.16000	169.28972	2.16000	169.27049				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.44000	172.57046	5.44000	172.53546				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.48000	172.12866	5.48000	172.09357				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.97000	140.17255	3.97000	140.14983				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.95500	178.03203	4.95500	177.99823				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.49000	5.49000	5.49000	171.98330				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 06/06/2025 Spot Bond					0.00000	16.08714				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	6.25468				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.73815				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.82059				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.20862				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	101.14821				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 04/10/2021 Spot Bond					0.00000	134.09991				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS183 On 16/11/2023 Spot Bond					0.00000	151.17640				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	143.31477				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	153.26332				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	127.68730				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS188 On 19/06/2026 Spot Bond					0.00000	19.36795				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.41484				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.48624				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS20(On 12/08/2025 Spot Bond					0.00000	100.37900				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20(On 06/08/2025 Spot Bond					0.00000	100.17897				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20(On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS20(On 15/03/2021 Spot Bond					0.00000	109.50262				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS20(On 14/10/2025 Spot Bond					0.00000	100.81598				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20(On 18/11/2024 Spot Bond					0.00000	100.26865				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS211 On 20/12/2020 Spot Bond					0.00000	107.10834				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS21(On 03/09/2021 Spot Bond					0.00000	118.94549				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS21(On 04/03/2021 Spot Bond					0.00000	106.47751				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS21(On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS21(On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS21(On 12/06/2025 Spot Bond					0.00000	102.23499				0.00	0	
Total FRS219 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 FRS219										0.00	0	
FRS22 On 20/12/2024 Spot Bond					0.00000	101.00036				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	101.63144				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22 On 06/07/2022 Spot Bond					0.00000	101.78026				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22 On 14/07/2025 Spot Bond					0.00000	102.72760				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22 On 07/07/2025 Spot Bond					0.00000	101.58481				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22 On 21/12/2027 Spot Bond					0.00000	101.17547				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22 On 28/07/2025 Spot Bond					0.00000	101.57986				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22 On 31/07/2022 Spot Bond					0.00000	101.02386				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22 On 07/08/2025 Spot Bond				100.00000	0.00000	101.15760				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS22 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS23 On 14/08/2027 Spot Bond					0.00000	100.33532				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23 On 18/08/2025 Spot Bond					0.00000	93.20245				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	94.35357				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	93.75905				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	102.91863				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 04/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS236 SPOT										0.00	0	
Total For FRS236										0.00	0	
FRS236 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	106.34460				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	95.66741				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	98.36231				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	100.11438				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRS243 On 09/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			250,000,000,000.00	2,500,000,000	2,500,000,000
Total FRS243 SPOT									250,000,000,000.00	2,500,000,000	2,500,000,000
Total For FRS243									250,000,000,000.00	2,500,000,000	2,500,000,000
FRS36 On 07/12/2023 Spot Bond			2.16000	2.16000	2.16000	310.74266			0.00	0	
Total FRS36 SPOT									0.00	0	
Total For FRS36									0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.90000	313.03079	1.90000	312.99725			0.00	0	
Total FRS37 SPOT									0.00	0	
Total For FRS37									0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.90000	1.90000	1.90000	312.99725			0.00	0	
Total FRS43 SPOT									0.00	0	
Total For FRS43									0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.40000	170.72211	1.40000	170.70620			0.00	0	
Total FRS46 SPOT									0.00	0	
Total For FRS46									0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.65000	170.24898	1.65000	170.23197			0.00	0	
Total FRS51 SPOT									0.00	0	
Total For FRS51									0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.48193			0.00	0	
Total FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.15000	93.45002	5.15000	93.43193			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.87000	65.22805	4.87000	97.04072			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.12000	3.12000	3.12000	144.86248			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.40000	3.40000	3.40000	143.29010			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.96000	2.96000	2.96000	303.92841			0.00	0	
Total FRS90 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 FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.80500	4.80500	4.80500	108.28530				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			5.78500	117.52409	5.78500	117.50568				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.13500	118.00944	6.13500	117.99006				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			6.77500	114.73536	6.77500	114.71436				0.00	0	1,310,000,00
Total FRX26 SPOT										0.00	0	1,310,000,00
Total For FRX26										0.00	0	1,310,000,00
FRX27 On 07/03/2027 Spot Bond			6.92500	118.96556	6.92500	118.94319				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.34500	119.76139	7.34500	119.73792				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.33500	112.43113	8.33500	112.40619				0.00	0	130,000,00
Total FRX30 SPOT										0.00	0	130,000,00
Total For FRX30										0.00	0	130,000,00
FRX31 On 21/02/2031 Spot Bond			8.71500	108.09992	8.71500	108.07486				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			8.78500	114.32953	8.78500	114.30253				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.05000	75.66321	11.05000	75.64087				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.73081				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.01696				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.22478				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.19594				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.21117				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.22040				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.22312				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.22597				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.92854				0.00	0	100,000,0€
Total GBL05 SPOT										0.00	0	100,000,0€
Total For GBL05										0.00	0	100,000,0€
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.15406				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.20272				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.11288				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.12556				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.21176				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.42000	103.63029	4.42000	103.61218			265,200,000,000.00	60,000,000	200,000,000	
Total GRL35 SPOT									265,200,000,000.00	60,000,000	200,000,000	
Total For GRL35									265,200,000,000.00	60,000,000	200,000,000	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.82012				0.00	0	5,900,000,000
Total GRT07 SPOT										0.00	0	5,900,000,000
Total For GRT07										0.00	0	5,900,000,000
GRT11 On 13/05/2021 Spot Bond					0.00000	100.39987				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.46121				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.86254				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.76500	112.88889	5.76500	112.87126				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	99.96936				0.00	0	500,000,000
Total GRT19 SPOT										0.00	0	500,000,000
Total For GRT19										0.00	0	500,000,000
GRT20 On 03/04/2024 Spot Bond					0.00000	101.83985				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.48500	105.50060	8.48500	105.47652				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.70966				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.88858				0.00	0	
Total GRT23 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 GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	98.73716				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.35065				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.86673				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.47629				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.99995				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	96.37548				0.00	300,000,000	150,000,00
Total GRT30 SPOT										0.00	300,000,000	150,000,00
Total For GRT30										0.00	300,000,000	150,000,00
GRT31 On 28/02/2024 Spot Bond					0.00000	100.12537				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	98.04208				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.64991				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.08982				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.90277				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.95476				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.48952				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	98.75300				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.40188				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.23781				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.13448				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	101.07231				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.17431				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.96871				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.23221				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.16958				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H12T1 On 28/09/2021 Spot Bond					0.00000	100.63057				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.11913				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.23050				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.03751				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.24552				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	99.47121				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.22709				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.07957				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	99.98523				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	101.02655				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.95855				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.93919				0.00	0	
Total HPF13 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 HPF13									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.50000	307.86213	2.50000	307.82411			0.00	0	40,000,00
Total HWAY23 SPOT									0.00	0	40,000,00
Total For HWAY23									0.00	0	40,000,00
HWAY2 On 07/12/2024 Spot Bond			2.85000	2.85000	2.85000	311.60877			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.92500	103.40134	9.92500	105.60209			0.00	0	
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.30000	73.45365	5.30000	92.64144			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.46000	88.25109	11.46000	88.22437		99,702,000,000,000.00	8,700,000,000	4,350,000,00	
Total HWAY34 SPOT								99,702,000,000,000.00	8,700,000,000	4,350,000,00	
Total For HWAY34								99,702,000,000,000.00	8,700,000,000	4,350,000,00	
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.40153	100.00000	12.37423			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.50000	87.55921	11.50000	87.53261		115,460,000,000,000.00	10,040,000,000	5,020,000,00	
Total HWAY35 SPOT								115,460,000,000,000.00	10,040,000,000	5,020,000,00	
Total For HWAY35								115,460,000,000,000.00	10,040,000,000	5,020,000,00	
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.40073	100.00000	12.37344			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	100.91378			0.00	40,000,000,000	25,000,000,00
Total HWF11 SPOT									0.00	40,000,000,000	25,000,000,00
Total For HWF11									0.00	40,000,000,000	25,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.71963			0.00	40,000,000,000	10,000,000,00
Total HWF12 SPOT									0.00	40,000,000,000	10,000,000,00
Total For HWF12									0.00	40,000,000,000	10,000,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.12676			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.50000	148.43395	2.55000	148.12545		410,500,269,500,000.00	164,200,107,800	348,361,256,20	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2025 SPOT										10,500,269,500,000.00	164,200,107,800	348,361,256,200
Total For I2025										10,500,269,500,000.00	164,200,107,800	348,361,256,200
I2029 On 31/03/2029 Spot Bond			3.95000	103.12895	3.95000	103.11218				882,948,474,630,000.00	223,531,259,400	217,705,997,600
Total I2029 SPOT										12,948,474,630,000.00	223,531,259,400	217,705,997,600
Total For I2029										12,948,474,630,000.00	223,531,259,400	217,705,997,600
I2033 On 28/02/2033 Spot Bond			4.47000	97.75185	4.47000	97.73451				312,889,628,706,000.00	69,997,679,800	201,300,658,300
Total I2033 SPOT										12,889,628,706,000.00	69,997,679,800	201,300,658,300
Total For I2033										12,889,628,706,000.00	69,997,679,800	201,300,658,300
I2038 On 31/01/2038 Spot Bond			4.40000	112.89965	4.55000	110.65325				699,885,472,880,000.00	159,064,880,200	276,648,683,600
Total I2038 SPOT										19,885,472,880,000.00	159,064,880,200	276,648,683,600
Total For I2038										19,885,472,880,000.00	159,064,880,200	276,648,683,600
I2046 On 31/03/2046 Spot Bond			4.57000	98.63503	4.57000	98.61732				318,165,802,906,000.00	69,620,525,800	462,806,950,900
Total I2046 SPOT										18,165,802,906,000.00	69,620,525,800	462,806,950,900
Total For I2046										18,165,802,906,000.00	69,620,525,800	462,806,950,900
I2050 On 31/12/2050 Spot Bond			4.47000	103.17146	4.59000	100.91194				283,395,057,846,000.00	63,399,341,800	347,893,330,400
Total I2050 SPOT										13,395,057,846,000.00	63,399,341,800	347,893,330,400
Total For I2050										13,395,057,846,000.00	63,399,341,800	347,893,330,400
IBL101 On 24/05/2022 Spot Bond			5.60000	5.60000	5.60000	105.19014				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.43437				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.62000	306.84089	2.62000	306.80202				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.11588				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.17799				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.36778				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL115 On 21/05/2023 Spot Bond					0.00000	100.18860				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.27847				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.86937				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.27934				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.76103				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.26363				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.76046				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.35998				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	99.86720				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.64862				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.20326				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.18715				0.00	0	
Total IBL136 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 IBL136									0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.31792			0.00	0	
Total IBL137 SPOT									0.00	0	
Total For IBL137									0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.26298			0.00	0	
Total IBL138 SPOT									0.00	0	
Total For IBL138									0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.25320			0.00	100,000,000	50,000,00
Total IBL140 SPOT									0.00	100,000,000	50,000,00
Total For IBL140									0.00	100,000,000	50,000,00
IBL141 On 20/02/2023 Spot Bond					0.00000	100.21362			0.00	0	
Total IBL141 SPOT									0.00	0	
Total For IBL141									0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.21223			0.00	0	
Total IBL142 SPOT									0.00	0	
Total For IBL142									0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	99.98830			0.00	0	
Total IBL143 SPOT									0.00	0	
Total For IBL143									0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.14272			0.00	0	
Total IBL145 SPOT									0.00	0	
Total For IBL145									0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.96335			0.00	0	
Total IBL147 SPOT									0.00	0	
Total For IBL147									0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.13817			0.00	0	
Total IBL148 SPOT									0.00	0	
Total For IBL148									0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.14632			0.00	0	
Total IBL149 SPOT									0.00	0	
Total For IBL149									0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.96646			0.00	0	
Total IBL150 SPOT									0.00	0	
Total For IBL150									0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.21938			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.51000	1.51000	1.51000	170.49730				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.24500	114.63496	6.24500	114.61581				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.76713				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.80000	169.96602	1.80000	169.94836				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.67500	110.34684	4.67500	110.33275				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.57613				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.48500	103.13239	4.48500	103.11996				0.00	0	
Total IBL88 SPOT										0.00	0	
Total For IBL88										0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	73.11123	100.00000	72.97224				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	100.19186				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.72453				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.24552				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG06 On 24/11/2024 Spot Bond			7.68500	106.69650	7.68500	106.67428				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.91500	109.05982	9.91500	109.29091				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.01439				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.30500	111.75475	8.30500	111.72978				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.54797				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.34917				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.32575				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.02464				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.66111				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.40054				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	99.94949				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.18918				0.00	0	
Total IDCG19 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 IDCG19										0.00	0	
IDCG20 On 18/12/2020 Spot Bond					0.00000	99.90512				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	99.89858				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.12441				0.00	0	130,000,00
Total IDCG22 SPOT										0.00	0	130,000,00
Total For IDCG22										0.00	0	130,000,00
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.68622				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.18329				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.18500	105.27587	7.18500	105.25545				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.34000	102.52260	5.34000	102.50787				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	100.12927				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.31858				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.48611				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	94.11881				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	100.86439				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	100.80952				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.78500	105.17286	6.78500	105.15353				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	105.27771				0.00	2,375,824,500	2,375,824,500
Total INLV05 SPOT										0.00	2,375,824,500	2,375,824,500
Total For INLV05										0.00	2,375,824,500	2,375,824,500
INLV06 On 22/01/2026 Spot Bond					0.00000	101.07890				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	101.17798				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	101.20959				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	101.07189				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	101.09350				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.11510				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.70184				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF22 On 14/06/2022 Spot Bond					0.00000	99.94407				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.45760				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.76136				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.39975				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.40798				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.02964				0.00	200,000,000	100,000,000
Total IPF30 SPOT										0.00	200,000,000	100,000,000
Total For IPF30										0.00	200,000,000	100,000,000
IPF31 On 25/03/2026 Spot Bond					0.00000	99.30655				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.98756				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	99.94463				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	100.99200	2.75000	100.98451				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.85000	168.10294	5.85000	168.06701				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	100.69910				0.00	0	
Total IV033 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 IV033									0.00	0	
IV034 On 11/02/2021 Spot Bond			6.78500	105.02457	6.78500	105.00527			0.00	0	
Total IV034 SPOT									0.00	0	
Total For IV034									0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.58483			0.00	0	
Total IV035 SPOT									0.00	0	
Total For IV035									0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	102.42781			0.00	0	
Total IV036 SPOT									0.00	0	
Total For IV036									0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.62310			0.00	0	
Total IV038 SPOT									0.00	0	
Total For IV038									0.00	0	
IV039 On 31/01/2022 Spot Bond			3.90000	3.90000	3.90000	166.04907			0.00	0	
Total IV039 SPOT									0.00	0	
Total For IV039									0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	103.39350			0.00	0	
Total IV040 SPOT									0.00	0	
Total For IV040									0.00	0	
IV041 On 29/09/2021 Spot Bond			7.60500	105.70724	7.60500	105.68545			0.00	0	
Total IV041 SPOT									0.00	0	
Total For IV041									0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.65462			0.00	0	
Total IV042 SPOT									0.00	0	
Total For IV042									0.00	0	
IV043 On 21/11/2021 Spot Bond			7.62000	7.62000	7.62000	105.02606			0.00	0	
Total IV043 SPOT									0.00	0	
Total For IV043									0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.75480			0.00	0	
Total IV044 SPOT									0.00	0	
Total For IV044									0.00	0	
IV045 On 31/01/2022 Spot Bond			2.40000	168.84104	2.40000	168.82076		1,008,000,000,000.00	420,000,000	210,000,000	
Total IV045 SPOT								1,008,000,000,000.00	420,000,000	210,000,000	
Total For IV045								1,008,000,000,000.00	420,000,000	210,000,000	
IV046 On 21/06/2022 Spot Bond					0.00000	103.61978			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.19900				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.75000	169.18022	5.75000	169.14450				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.99785				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.78500	102.69627	10.78500	102.66696				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.10000	104.57969	6.10000	104.56242				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	101.11268				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	101.14218				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	101.12251				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.71169				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.75000	102.32205	5.75000	102.30632				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	99.93916				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC116 On 16/08/2022 Spot Bond					0.00000	100.37298				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.84269				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.73795				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.15112				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.69272				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.09702				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.66341				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.74475				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	101.06602				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.47578				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.42754				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	99.90327				0.00	0	
Total IVC152 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 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	100.40531				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	100.62612				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.93908				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	99.89819				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	101.17971				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.95679				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	101.32527				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.81866				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.01530				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.94544				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.94381				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	98.62468				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	100.95184				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.34104				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.36004				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	101.37432				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	101.23050				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	100.65743				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	103.00463	7.40000	103.47377				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.16703				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.12808				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ020 On 11/12/2020 Spot Bond			3.85000	3.85000	3.85000	99.95783				0.00	0	
Total IVZ020 SPOT										0.00	0	
Total For IVZ020										0.00	0	
IVZ021 On 07/01/2021 Spot Bond			3.85000	3.85000	3.85000	99.67408				0.00	0	
Total IVZ021 SPOT										0.00	0	
Total For IVZ021										0.00	0	
IVZ022 On 14/01/2021 Spot Bond			3.90000	3.90000	3.90000	99.59561				0.00	0	
Total IVZ022 SPOT										0.00	0	
Total For IVZ022										0.00	0	
IVZ023 On 21/01/2021 Spot Bond			3.90000	3.90000	3.90000	99.52148				0.00	0	
Total IVZ023 SPOT										0.00	0	
Total For IVZ023										0.00	0	
IVZ024 On 28/01/2021 Spot Bond			3.90000	3.90000	3.90000	99.44745				0.00	0	
Total IVZ024 SPOT										0.00	0	
Total For IVZ024										0.00	0	
IVZ025 On 04/02/2021 Spot Bond			3.90000	3.90000	3.90000	99.37354				0.00	0	
Total IVZ025 SPOT										0.00	0	
Total For IVZ025										0.00	0	
IVZ026 On 09/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.31216				0.00	0	
Total IVZ026 SPOT										0.00	0	
Total For IVZ026										0.00	0	
IVZ027 On 11/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.29082				0.00	0	
Total IVZ027 SPOT										0.00	0	
Total For IVZ027										0.00	0	
IVZ028 On 16/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.23750				0.00	0	
Total IVZ028 SPOT										0.00	0	
Total For IVZ028										0.00	0	
IVZ029 On 18/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.21619				0.00	0	
Total IVZ029 SPOT										0.00	0	
Total For IVZ029										0.00	0	
IVZ030 On 23/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.16296				0.00	0	5,000,000.00
Total IVZ030 SPOT										0.00	0	5,000,000.00
Total For IVZ030										0.00	0	5,000,000.00
IVZ031 On 25/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.14168				0.00	0	
Total IVZ031 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVZ031										0.00	0	
IVZ032 On 04/03/2021 Spot Bond			3.95000	3.95000	3.95000	99.06727				0.00	0	
Total IVZ032 SPOT										0.00	0	
Total For IVZ032										0.00	0	
IVZ033 On 11/03/2021 Spot Bond			3.95000	3.95000	3.95000	98.99298				0.00	0	
Total IVZ033 SPOT										0.00	0	
Total For IVZ033										0.00	0	
IVZ034 On 18/03/2021 Spot Bond			3.95000	3.95000	3.95000	98.91880				0.00	0	
Total IVZ034 SPOT										0.00	0	
Total For IVZ034										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	99.80263				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.91466				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.33500	104.53622	6.33500	104.51832				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	98.25804				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	97.84525				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.69057				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	96.78572				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.14440				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.76543				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.63951				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.27500	128.52222	8.27500	128.49343				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	96.32606				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	94.19942				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.56500	105.16918	6.56500	105.15052				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	93.51729				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.58500	107.19481	8.58500	107.17006				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	98.72077				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.19760				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.99500	93.83644	11.99500	93.80624				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK29 On 07/06/2023 Spot Bond			9.63500	100.27770	9.63500	100.25178				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	94.28702				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	91.28811				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.42081				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.51162				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.97242				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.56377				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	83.41434				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.07065				0.00	430,000,000	420,000,000
Total LGL05 SPOT										0.00	430,000,000	420,000,000
Total For LGL05										0.00	430,000,000	420,000,000
LGL06 On 04/10/2022 Spot Bond			6.13500	108.76372	6.13500	108.74567			30,675,000,000,000.00	5,000,000,000	5,000,000,000	2,500,000,000
Total LGL06 SPOT									10,675,000,000,000.00	5,000,000,000	5,000,000,000	2,500,000,000
Total For LGL06									10,675,000,000,000.00	5,000,000,000	5,000,000,000	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	102.44497				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.28970				0.00	0	
Total LGL08 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 LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.31215				0.00	200,000,000	100,000,000
Total LGL09 SPOT										0.00	200,000,000	100,000,000
Total For LGL09										0.00	200,000,000	100,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	100.15537				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.01578				0.00	100,000,000	50,000,000
Total LGL11 SPOT										0.00	100,000,000	50,000,000
Total For LGL11										0.00	100,000,000	50,000,000
LHL27 On 13/02/2021 Spot Bond					0.00000	100.54447				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.64657				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.79356				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.26205				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.27024				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.22855				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.23940				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.24755				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 08/01/2021 Spot Bond					0.00000	99.62014				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MAQ192 SPOT										0.00	0	
Total For MAQ192										0.00	0	
MBF05: On 21/05/2021 Spot Bond					0.00000	100.38248				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06: On 17/08/2021 Spot Bond					0.00000	100.48525				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.26690				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.99589				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 16/09/2021 Spot Bond					0.00000	100.12390				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06: On 17/11/2021 Spot Bond					0.00000	100.21463				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.23654				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	101.22046				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03: On 23/02/2021 Spot Bond					0.00000	100.24592				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.18158				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 13/04/2021 Spot Bond					0.00000	100.70439				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04: On 26/04/2021 Spot Bond					0.00000	100.74605				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.52532				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	100.87911				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.02896				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	100.55947				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.14968				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2022 Spot Bond					0.00000	100.87912				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.89909				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 23/08/2022 Spot Bond					0.00000	100.56208				0.00	240,000,000	120,000,000
Total MBP050 SPOT										0.00	240,000,000	120,000,000
Total For MBP050										0.00	240,000,000	120,000,000
MBP05: On 12/03/2023 Spot Bond					0.00000	100.07946				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0: On 17/03/2021 Spot Bond			4.91000	103.69340	4.91000	103.67964				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			7.23000	7.23000	7.23000	119.56389			144,600,000,000.00		20,000,000	10,000,000
Total MMIG04 SPOT								144,600,000,000.00		20,000,000	10,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For MMIG04									144,600,000,000.00	20,000,000	10,000,000
MMIG0 On 12/08/2022 Spot Bond			5.38500	112.19404	5.38500	112.17785			11,847,000,000,000.00	2,200,000,000	1,100,000,000
Total MMIG05 SPOT									11,847,000,000,000.00	2,200,000,000	1,100,000,000
Total For MMIG05									11,847,000,000,000.00	2,200,000,000	1,100,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.90357			0.00	0	
Total MMIG06 SPOT									0.00	0	
Total For MMIG06									0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.38503			0.00	200,000,000	100,000,000
Total MMIG07 SPOT									0.00	200,000,000	100,000,000
Total For MMIG07									0.00	200,000,000	100,000,000
MML01 On 10/12/2026 Spot Bond					0.00000	98.28348			0.00	0	
Total MML01 SPOT									0.00	0	
Total For MML01									0.00	0	
MML02 On 10/12/2026 Spot Bond			7.83500	106.88300	7.83500	106.86044			0.00	0	
Total MML02 SPOT									0.00	0	
Total For MML02									0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.72888			0.00	0	
Total MTN07 SPOT									0.00	0	
Total For MTN07									0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.54682			0.00	0	
Total MTN09 SPOT									0.00	0	
Total For MTN09									0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	99.71169			0.00	0	
Total MTN10 SPOT									0.00	0	
Total For MTN10									0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	99.91383			0.00	0	
Total MTN11 SPOT									0.00	0	
Total For MTN11									0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.59715			0.00	0	
Total MTN12 SPOT									0.00	0	
Total For MTN12									0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	97.86796			0.00	0	
Total MTN13 SPOT									0.00	0	
Total For MTN13									0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.36900			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.38526				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.39778				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	98.64205				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.55040				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.01398				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	99.77824				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.69508				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.64438				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.78500	108.03889	7.78500	105.01705				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.70142				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.39446				0.00	0	
Total MTNC22 SPOT										0.00	0	
Total For MTNC22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			6,000,000,000,000.00	60,000,000	30,000,000
Total MTNC23 SPOT									6,000,000,000,000.00	60,000,000	30,000,000
Total For MTNC23									6,000,000,000,000.00	60,000,000	30,000,000
MWAR0 On 22/02/2021 Spot Bond					0.00000	100.21483			0.00	0	
Total MWAR02 SPOT									0.00	0	
Total For MWAR02									0.00	0	
MWAR0 On 22/11/2021 Spot Bond					0.00000	100.21026			0.00	0	
Total MWAR03 SPOT									0.00	0	
Total For MWAR03									0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.21025			0.00	0	
Total MWAR04 SPOT									0.00	0	
Total For MWAR04									0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.22872			0.00	0	
Total MWAR05 SPOT									0.00	0	
Total For MWAR05									0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.92358			0.00	0	
Total N6C26 SPOT									0.00	0	
Total For N6C26									0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	101.08993			0.00	0	
Total N6D26 SPOT									0.00	0	
Total For N6D26									0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	101.19728			0.00	0	
Total N6E26 SPOT									0.00	0	
Total For N6E26									0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	101.56912			0.00	0	
Total N6F26 SPOT									0.00	0	
Total For N6F26									0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	102.29859			0.00	0	
Total N6G26 SPOT									0.00	0	
Total For N6G26									0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	101.02885			0.00	0	
Total N7B25 SPOT									0.00	0	
Total For N7B25									0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.35050			0.00	0	
Total N7C25 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 N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.62394				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.87541				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.70500	105.12415	5.70500	105.10782				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.18500	112.90381	6.18500	112.88513				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.71500	111.61456	8.71500	111.58868				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.64255				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.65480				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.51268				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.61830				0.00	200,000,000	100,000,000
Total NBG04G SPOT										0.00	200,000,000	100,000,000
Total For NBG04G										0.00	200,000,000	100,000,000
NBG05 On 25/10/2024 Spot Bond					0.00000	100.54502				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.48500	103.17063	5.48500	103.15535				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	102.11819	9.38000	102.09260				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13/ On 19/03/2024 Spot Bond			5.75000	113.92811	5.75000	113.91027				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14/ On 25/06/2021 Spot Bond			4.63500	106.73255	4.63500	106.71919				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15/ On 11/02/2022 Spot Bond			5.05000	107.09432	5.05000	107.07981				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16/ On 12/02/2025 Spot Bond			5.83500	116.26669	5.83500	116.24852			700,200,000,000.00	120,000,000	60,000,00	
Total NBK16A SPOT									700,200,000,000.00	120,000,000	60,000,00	
Total For NBK16A									700,200,000,000.00	120,000,000	60,000,00	
NBK17/ On 22/04/2026 Spot Bond			6.60500	116.25199	6.60500	116.23123			17,040,900,000,000.00	2,580,000,000	1,290,000,00	
Total NBK17A SPOT									17,040,900,000,000.00	2,580,000,000	1,290,000,00	
Total For NBK17A									17,040,900,000,000.00	2,580,000,000	1,290,000,00	
NBK19/ On 01/06/2022 Spot Bond			5.58000	105.92538	5.58000	105.90937			0.00	0		
Total NBK19A SPOT									0.00	0		
Total For NBK19A									0.00	0		
NBK20/ On 01/06/2026 Spot Bond			6.59500	117.34351	6.59500	117.32259			791,400,000,000.00	120,000,000	62,700,00	
Total NBK20A SPOT									791,400,000,000.00	120,000,000	62,700,00	
Total For NBK20A									791,400,000,000.00	120,000,000	62,700,00	
NBK20/ On 25/06/2021 Spot Bond					0.00000	101.13702			0.00	0		
Total NBK20B SPOT									0.00	0		
Total For NBK20B									0.00	0		
NBK21/ On 21/07/2027 Spot Bond			7.63500	119.43803	7.63500	119.41372			0.00	0	1,000,000,00	
Total NBK21A SPOT									0.00	0	1,000,000,00	
Total For NBK21A									0.00	0	1,000,000,00	
NBK22/ On 19/11/2022 Spot Bond			4.67500	110.49767	4.67500	110.48356			0.00	0		
Total NBK22A SPOT									0.00	0		
Total For NBK22A									0.00	0		
NBK23/ On 19/11/2025 Spot Bond			6.32000	118.91489	6.32000	118.89445			0.00	0		
Total NBK23A SPOT									0.00	0		
Total For NBK23A									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBK24/ On 19/11/2027 Spot Bond			7.36000	119.81194	7.36000	119.78802			14,720,000,000,000.00	2,000,000,000	1,000,000,000
Total NBK24A SPOT									14,720,000,000,000.00	2,000,000,000	1,000,000,000
Total For NBK24A									14,720,000,000,000.00	2,000,000,000	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	100.35887			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25/ On 17/02/2023 Spot Bond			5.14500	5.14500	5.14500	114.58889			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.54586			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	24.05618	100.00000	24.00236			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.79974			0.00	100,000,000	50,000,000
Total NBK26B SPOT									0.00	100,000,000	50,000,000
Total For NBK26B									0.00	100,000,000	50,000,000
NBK27/ On 10/05/2026 Spot Bond			7.54500	116.72426	7.54500	116.70038			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28/ On 02/08/2023 Spot Bond			5.08000	115.60553	5.08000	115.58977			0.00	0	
Total NBK28A SPOT									0.00	0	
Total For NBK28A									0.00	0	
NBK29/ On 31/07/2026 Spot Bond			6.70500	121.35472	6.70500	121.33297			0.00	0	
Total NBK29A SPOT									0.00	0	
Total For NBK29A									0.00	0	
NBK30/ On 20/02/2024 Spot Bond			5.71000	114.14068	5.71000	114.12322			0.00	0	2,900,000
Total NBK30A SPOT									0.00	0	2,900,000
Total For NBK30A									0.00	0	2,900,000
NBK30I On 18/02/2021 Spot Bond					0.00000	100.54357			0.00	0	
Total NBK30B SPOT									0.00	0	
Total For NBK30B									0.00	0	
NBK31/ On 09/11/2023 Spot Bond			5.83500	110.26897	5.83500	110.25146			0.00	0	
Total NBK31A 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 NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	100.60925				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	100.59718				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.67154				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	102.02323				0.00	220,000,000	110,000,00
Total NBK36B SPOT										0.00	220,000,000	110,000,00
Total For NBK36B										0.00	220,000,000	110,000,00
NBK38I On 02/08/2021 Spot Bond					0.00000	101.18588				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.51000	9.51000	9.51000	70.27812				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.93842				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.70462				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.45209				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK44I On 15/02/2021 Spot Bond					0.00000	100.37554				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.39793				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.38907				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK471 On 15/02/2028 Spot Bond					0.00000	102.87236				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK481 On 09/11/2021 Spot Bond					0.00000	100.46062				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK491 On 09/11/2023 Spot Bond					0.00000	100.90957				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK501 On 09/11/2025 Spot Bond					0.00000	101.66700				0.00	0	200,000,00
Total NBK50B SPOT										0.00	0	200,000,00
Total For NBK50B										0.00	0	200,000,00
NBK511 On 21/02/2022 Spot Bond					0.00000	100.71135				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK521 On 21/02/2024 Spot Bond					0.00000	99.16631				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK531 On 21/02/2026 Spot Bond					0.00000	99.92110				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK541 On 21/02/2029 Spot Bond					0.00000	100.19957				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.92993				0.00	0	850,000,00
Total NBKB55 SPOT										0.00	0	850,000,00
Total For NBKB55										0.00	0	850,000,00
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.45632				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	99.67175				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.83901				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.57727				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.65312				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.10744				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.83960				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			8.68000	107.92548	8.68000	107.90015				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.84108				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.71500	107.31083	8.71500	107.28555				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.83960				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.83712				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.83415				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	102.91279				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.69137				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	100.67696				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	103.92620				0.00	90,000,000	90,000,000
Total NGL01 SPOT										0.00	90,000,000	90,000,000
Total For NGL01										0.00	90,000,000	90,000,000
NGL01 On 01/07/2025 Spot Bond					0.00000	100.21242				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.15770				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.45432				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.26513				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.50521				0.00	200,000,000	100,000,000
Total NGL05 SPOT										0.00	200,000,000	100,000,000
Total For NGL05										0.00	200,000,000	100,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	99.98008				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	99.93170				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL08 On 02/07/2025 Spot Bond					0.00000	101.35567				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	106.28649				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.57218				0.00	0	45,000,00
Total NGLT1B SPOT										0.00	0	45,000,00
Total For NGLT1B										0.00	0	45,000,00
NGT10 On 25/03/2024 Spot Bond					0.00000	103.04912				0.00	2,437,783,300	2,907,783,300
Total NGT103 SPOT										0.00	2,437,783,300	2,907,783,300
Total For NGT103										0.00	2,437,783,300	2,907,783,300
NGT10 On 15/01/2025 Spot Bond					0.00000	102.85233				0.00	0	1,000,000,00
Total NGT104 SPOT										0.00	0	1,000,000,00
Total For NGT104										0.00	0	1,000,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	97.96229				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	100.76621				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	100.43747				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	101.06804	13.50000	101.03266				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.72544				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.05556				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.85293				0.00	0	
Total NHM009 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 NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.27455				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	99.92321				0.00	80,000,000	40,000,00
Total NHM012 SPOT										0.00	80,000,000	40,000,00
Total For NHM012										0.00	80,000,000	40,000,00
NHM01 On 20/11/2021 Spot Bond					0.00000	100.30379				0.00	280,000,000	140,000,00
Total NHM014 SPOT										0.00	280,000,000	140,000,00
Total For NHM014										0.00	280,000,000	140,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	99.92786				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.57119				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	100.19186				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	100.25631				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.26601				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.25382				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.55000	5.55000	5.55000	193.78521				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.46000	4.46000	4.46000	183.77878				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.30500	3.30500	3.30500	143.82136				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.25000	4.25000	4.25000	100.82442				1,190,000,000,000.00	280,000,000	140,000,000
Total NI29 SPOT										1,190,000,000,000.00	280,000,000	140,000,000
Total For NI29										1,190,000,000,000.00	280,000,000	140,000,000
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			5.30000	5.30000	5.30000	100.28382				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.41000	3.41000	3.41000	143.23430				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			3.80000	3.80000	3.80000	141.07799				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.50000	4.50000	4.50000	183.30377				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.25000	186.32759	4.25000	186.29575				0.00	0	720,000,000
Total NILB15 SPOT										0.00	0	720,000,000
Total For NILB15										0.00	0	720,000,000
NILB17 On 31/01/2038 Spot Bond			5.41500	98.82001	5.41500	98.80021				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.94503				0.00	0	2,500,000,000
Total NN011 SPOT										0.00	0	2,500,000,000
Total For NN011										0.00	0	2,500,000,000
NN014 On 10/09/2024 Spot Bond					0.00000	103.46964				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN016 On 20/03/2024 Spot Bond					0.00000	101.44315				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.93167				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	130.01181				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	102.17271				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	102.30545				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	99.72800				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.20977				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.28735				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.88796				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	108.63945				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.87454				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.21482				0.00	0	
Total NN04 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 NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.97751				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	121.88165				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.43352				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	121.70480				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	120.73867				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	99.94341				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	112.37729				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	101.28143				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	101.19660				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	101.15761				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	100.47746				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	99.94024				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	119.53000				0.00	0	
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	98.09742				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	103.92000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	103.95000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	105.62000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	104.47000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	102.62963				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	100.45257				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	100.43944				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	92.86394				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 22/04/2021 Spot Bond					0.00000	100.37497				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF02 On 18/11/2021 Spot Bond					0.00000	100.24121				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02 On 09/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	100,000,000,000	100,000,000,000	
Total NNF022 SPOT									10,000,000,000,000.00	100,000,000,000	100,000,000,000	
Total For NNF022									10,000,000,000,000.00	100,000,000,000	100,000,000,000	
NNF03 On 01/08/2022 Spot Bond					0.00000	92.86394				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	124.21230				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	105.21214				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.12783				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.34877				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.20751				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.20803				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.19175				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.14161				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.11567				0.00	0	
Total NQ1B17 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 NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.22652				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.21490				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.16225				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.21963				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.16912				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.25500	111.88590	6.25500	111.86687				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.75000	194.68164	2.75000	194.65627				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			8.95500	118.85248	8.95500	118.82388				0.00	0	11,937,460,00
Total NRA028 SPOT										0.00	0	11,937,460,00
Total For NRA028										0.00	0	11,937,460,00
NRA02 On 30/11/2028 Spot Bond			100.00000	12.69082	100.00000	12.66258				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	101.56723				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	100.42566				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.33281				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	101.08318				0.00	100,000,000	50,000,00
Total NTC24 SPOT										0.00	100,000,000	50,000,00
Total For NTC24										0.00	100,000,000	50,000,00
NTC25 On 07/09/2021 Spot Bond					0.00000	100.39603				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.32930				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	99.94890				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	99.94808				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	99.86181				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.19479				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	99.78036				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.43500	108.26962	5.43500	108.25359			16,305,000,000,000.00		3,000,000,000	1,500,000,00
Total OML06 SPOT									16,305,000,000,000.00	3,000,000,000	1,500,000,00	
Total For OML06									16,305,000,000,000.00	3,000,000,000	1,500,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
OML07 On 19/03/2025 Spot Bond			6.89500	117.28994	6.89500	117.26798			22,201,900,000,000.00	3,220,000,000	1,610,000,000
Total OML07 SPOT									22,201,900,000,000.00	3,220,000,000	1,610,000,000
Total For OML07									22,201,900,000,000.00	3,220,000,000	1,610,000,000
OML09 On 14/09/2022 Spot Bond			5.63500	111.32185	5.63500	111.30475			11,270,000,000,000.00	2,000,000,000	1,000,000,000
Total OML09 SPOT									11,270,000,000,000.00	2,000,000,000	1,000,000,000
Total For OML09									11,270,000,000,000.00	2,000,000,000	1,000,000,000
OML10 On 14/09/2025 Spot Bond			7.22000	119.11515	7.22000	119.09181			13,140,400,000,000.00	1,820,000,000	910,000,000
Total OML10 SPOT									13,140,400,000,000.00	1,820,000,000	910,000,000
Total For OML10									13,140,400,000,000.00	1,820,000,000	910,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	98.51156			0.00	0	
Total OML11 SPOT									0.00	0	
Total For OML11									0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	100.50001			0.00	0	
Total OML12 SPOT									0.00	0	
Total For OML12									0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.00006			0.00	0	
Total PEP01 SPOT									0.00	0	
Total For PEP01									0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.00003			0.00	0	
Total PEP02 SPOT									0.00	0	
Total For PEP02									0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.13923			0.00	0	
Total PMM51 SPOT									0.00	0	
Total For PMM51									0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.84864			0.00	0	
Total PMM53 SPOT									0.00	0	
Total For PMM53									0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.39227			0.00	0	
Total PMM54 SPOT									0.00	0	
Total For PMM54									0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.13378			0.00	0	
Total PMM55 SPOT									0.00	0	
Total For PMM55									0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.24752			0.00	0	
Total PRE2A3 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.28546				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.29088				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.29629				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			6.86000	117.44331	6.93500	122.25713			637,999,509,510,000.00	3,299,999,928,500	1,789,177,538,00	
Total R186 SPOT									17,999,509,510,000.00	299,999,928,500	789,177,538,00	
Total For R186									17,999,509,510,000.00	299,999,928,500	789,177,538,00	
R197 On 07/12/2023 Spot Bond			1.45000	316.97666	1.55000	316.06375			156,345,304,020,000.00	107,824,347,600	148,308,194,30	
Total R197 SPOT									16,345,304,020,000.00	107,824,347,600	148,308,194,30	
Total For R197									16,345,304,020,000.00	107,824,347,600	148,308,194,30	
R202 On 07/12/2033 Spot Bond			4.35000	218.76814	4.55000	214.31579			364,584,070,500,000.00	83,812,430,000	141,693,786,60	
Total R202 SPOT									14,584,070,500,000.00	83,812,430,000	141,693,786,60	
Total For R202									14,584,070,500,000.00	83,812,430,000	141,693,786,60	
R2023 On 28/02/2023 Spot Bond			4.59500	108.75498	4.58500	108.76311			198,055,263,644,000.00	478,358,055,200	604,666,644,40	
Total R2023 SPOT									18,055,263,644,000.00	478,358,055,200	604,666,644,40	
Total For R2023									18,055,263,644,000.00	478,358,055,200	604,666,644,40	
R2030 On 31/01/2030 Spot Bond			8.92500	97.17610	8.92500	97.15305			816,006,950,070,000.00	2,780,504,980,400	1,820,118,082,90	
Total R2030 SPOT									16,006,950,070,000.00	780,504,980,400	820,118,082,90	
Total For R2030									16,006,950,070,000.00	780,504,980,400	820,118,082,90	
R2032 On 31/03/2032 Spot Bond			9.92500	90.37848	9.92500	90.35442			059,069,363,877,500.00	1,819,553,588,300	966,824,946,10	
Total R2032 SPOT									19,069,363,877,500.00	819,553,588,300	966,824,946,10	
Total For R2032									19,069,363,877,500.00	819,553,588,300	966,824,946,10	
R2035 On 28/02/2035 Spot Bond			10.68000	89.42127	10.68000	89.39557			044,968,274,328,000.00	1,408,704,894,600	1,026,662,907,50	
Total R2035 SPOT									14,968,274,328,000.00	408,704,894,600	126,662,907,50	
Total For R2035									14,968,274,328,000.00	408,704,894,600	126,662,907,50	
R2037 On 31/01/2037 Spot Bond			10.91500	84.90502	10.91500	84.88050			306,603,197,713,500.00	1,127,494,566,900	828,804,016,70	
Total R2037 SPOT									16,603,197,713,500.00	127,494,566,900	328,804,016,70	
Total For R2037									16,603,197,713,500.00	127,494,566,900	328,804,016,70	
R2040 On 31/01/2040 Spot Bond			11.07500	86.87326	11.07500	86.84782			766,342,131,397,500.00	881,836,761,300	1,019,344,377,40	

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 R2040 SPOT									6,342,131,397,500.00	881,836,761,300	019,344,377,40
Total For R2040									6,342,131,397,500.00	881,836,761,300	019,344,377,40
R2044 On 31/01/2044 Spot Bond			11.17000	83.22522	11.17000	83.20063			855,418,497,584,000.00	524,209,355,200	053,181,159,20
Total R2044 SPOT									5,418,497,584,000.00	524,209,355,200	053,181,159,20
Total For R2044									5,418,497,584,000.00	524,209,355,200	053,181,159,20
R2048 On 28/02/2048 Spot Bond			11.07000	82.59505	11.07000	82.57046			062,855,948,808,000.00	2,444,702,434,400	1,514,543,042,50
Total R2048 SPOT									2,855,948,808,000.00	444,702,434,400	514,543,042,50
Total For R2048									2,855,948,808,000.00	444,702,434,400	514,543,042,50
R208 On 31/03/2021 Spot Bond			3.56000	102.27769	3.67500	102.23244			151,458,400,000,000.00	1,166,140,000,000	458,644,000,00
Total R208 SPOT									1,458,400,000,000.00	166,140,000,000	458,644,000,00
Total For R208									1,458,400,000,000.00	166,140,000,000	458,644,000,00
R209 On 31/03/2036 Spot Bond			10.33000	70.17764	10.41000	69.69364			540,228,598,366,000.00	1,213,962,110,200	947,855,918,10
Total R209 SPOT									10,228,598,366,000.00	213,962,110,200	947,855,918,10
Total For R209									10,228,598,366,000.00	213,962,110,200	947,855,918,10
R210 On 31/03/2028 Spot Bond			3.62000	194.11590	3.75000	192.44854			212,938,002,412,000.00	58,822,652,600	99,136,688,40
Total R210 SPOT									12,938,002,412,000.00	58,822,652,600	99,136,688,40
Total For R210									12,938,002,412,000.00	58,822,652,600	99,136,688,40
R212 On 31/01/2022 Spot Bond			1.10000	171.29239	1.15000	171.18237			111,105,500,000,000.00	101,005,000,000	119,148,228,60
Total R212 SPOT									11,105,500,000,000.00	101,005,000,000	119,148,228,60
Total For R212									11,105,500,000,000.00	101,005,000,000	119,148,228,60
R213 On 28/02/2031 Spot Bond			9.34000	86.75681	9.41500	86.29900			579,255,411,910,000.00	597,350,686,500	574,073,167,70
Total R213 SPOT									79,255,411,910,000.00	597,350,686,500	574,073,167,70
Total For R213									79,255,411,910,000.00	597,350,686,500	574,073,167,70
R214 On 28/02/2041 Spot Bond			10.92000	66.05045	10.92000	66.03105			337,953,599,520,000.00	855,123,956,000	890,642,034,30
Total R214 SPOT									17,953,599,520,000.00	855,123,956,000	390,642,034,30
Total For R214									17,953,599,520,000.00	855,123,956,000	390,642,034,30
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.55778			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.11401			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.89450			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1: On 27/11/2022 Spot Bond					0.00000	97.33625				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1: On 12/03/2021 Spot Bond					0.00000	99.93605				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	96.02632				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.28739				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2022 Spot Bond					0.00000	98.21436				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	99.06465				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	98.20069				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.89838				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	101.06110				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	101.11509				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.98872				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	97.24179				0.00	0	
Total RDFB23 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 RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	95.83259				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.30867				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5: On 11/06/2021 Spot Bond					0.00000	99.98579				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12: On 12/04/2021 Spot Bond					0.00000	101.33926				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14: On 17/03/2021 Spot Bond					0.00000	101.46546				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED14: On 17/03/2021 Spot Bond					0.00000	100.70270				0.00	0	
Total RED142 SPOT										0.00	0	
Total For RED142										0.00	0	
RED30: On 16/09/2021 Spot Bond					0.00000	101.82882				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50: On 05/12/2022 Spot Bond					0.00000	100.04119				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/03/2022 Spot Bond					0.00000	100.28226				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60: On 09/03/2022 Spot Bond					0.00000	100.45475				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.38447				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.57488				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total RED705 SPOT									0.00	0	
Total For RED705									0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.31891			0.00	0	
Total RES35 SPOT									0.00	0	
Total For RES35									0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.79457			0.00	0	
Total RES40 SPOT									0.00	0	
Total For RES40									0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	98.56498			0.00	0	
Total RES41 SPOT									0.00	0	
Total For RES41									0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.79494			0.00	0	
Total RES49 SPOT									0.00	0	
Total For RES49									0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.71503			0.00	40,000,000	20,000,00
Total RES50 SPOT									0.00	40,000,000	20,000,00
Total For RES50									0.00	40,000,000	20,000,00
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			5.37500	102.99806	5.37500	102.98317			0.00	0	
Total RW21 SPOT									0.00	0	
Total For RW21									0.00	0	
RW23 On 10/12/2023 Spot Bond			6.23500	108.85456	6.23500	108.83621		1,496,400,000,000.00	240,000,000	120,000,00	
Total RW23 SPOT								1,496,400,000,000.00	240,000,000	120,000,00	
Total For RW23								1,496,400,000,000.00	240,000,000	120,000,00	
RW28 On 10/12/2028 Spot Bond			11.28500	94.64201	11.28500	94.61347		0.00	0		
Total RW28 SPOT								0.00	0		
Total For RW28								0.00	0		
SBK23 On 28/05/2022 Spot Bond			4.88500	109.73262	4.88500	109.71799		19,833,100,000,000.00	4,060,000,000	2,030,000,00	
Total SBK23 SPOT								19,833,100,000,000.00	4,060,000,000	2,030,000,00	
Total For SBK23								19,833,100,000,000.00	4,060,000,000	2,030,000,00	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total SBK24/JIBAR SPOT								0.00	0		
Total For SBK24/JIBAR								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBK25 On 25/04/2021 Spot Bond					0.00000	101.43746				0.00	0	
Total SBK25 SPOT										0.00	0	
Total For SBK25										0.00	0	
SBK26 On 25/04/2021 Spot Bond			5.65500	103.95079	5.65500	103.93502				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.47115				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.81377				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.37500	107.77733	4.37500	107.76458				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.28000	117.82886	6.28000	117.80874				0.00	0	3,500,000,00
Total SBS20 SPOT										0.00	0	3,500,000,00
Total For SBS20										0.00	0	3,500,000,00
SBS21 On 15/05/2026 Spot Bond					0.00000	104.26339				0.00	220,000,000	33,779,000,00
Total SBS21 SPOT										0.00	220,000,000	33,779,000,00
Total For SBS21										0.00	220,000,000	33,779,000,00
SBS27 On 20/02/2024 Spot Bond			5.54000	116.35950	5.54000	116.34221				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			6.37500	108.65697	6.37500	108.63814				0.00	0	4,750,000,00
Total SBS3 SPOT										0.00	0	4,750,000,00
Total For SBS3										0.00	0	4,750,000,00
SBS31 On 12/06/2027 Spot Bond			6.83000	115.28297	6.83000	115.26182				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			5.45000	117.95710	5.45000	117.93958				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.67500	115.74803	5.67500	115.73044				0.00	0	
Total SBS38 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 SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			7.96000	114.75104	7.96000	114.72670				0.00	0	2,200,000,00
Total SBS39 SPOT										0.00	0	2,200,000,00
Total For SBS39										0.00	0	2,200,000,00
SBS4 On 16/11/2021 Spot Bond			4.47500	104.30889	4.47500	104.29614				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.93500	109.92549	4.93500	109.91069				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.03000	120.21786	6.03000	120.19814				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			6.92500	121.98478	6.92500	121.96184				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	100.55999				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.04500	114.83150	5.04500	114.81596				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.44847				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.53642				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.57000	108.76678	4.57000	108.75342				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.12500	5.12500	5.12500	116.82878				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	105.54010				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.07336				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.31034				0.00	0	13,700,000,00
Total SBS55 SPOT										0.00	0	13,700,000,00
Total For SBS55										0.00	0	13,700,000,00
SBS56 On 12/06/2022 Spot Bond			4.81500	105.90165	4.81500	105.88788				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.54009				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.06261				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.40193				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.13037				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.81158				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.34746				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	99.65500				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.65042				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS67 On 26/06/2029 Spot Bond					0.00000	102.93371				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.96220				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.11181				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.97000	312.42237	1.97000	312.38829			630,400,000,000.00	320,000,000	223,000,000	
Total SBSI11 SPOT									630,400,000,000.00	320,000,000	223,000,000	
Total For SBSI11									630,400,000,000.00	320,000,000	223,000,000	
SBSI14 On 07/12/2033 Spot Bond			5.30000	5.30000	5.30000	198.68688			389,020,000,000.00	73,400,000	263,000,000	
Total SBSI14 SPOT									389,020,000,000.00	73,400,000	263,000,000	
Total For SBSI14									389,020,000,000.00	73,400,000	263,000,000	
SBT101 On 31/03/2022 Spot Bond					0.00000	105.30895			0.00	696,000,000	3,128,000,000	
Total SBT101 SPOT									0.00	696,000,000	3,128,000,000	
Total For SBT101									0.00	696,000,000	3,128,000,000	
SBT102 On 30/09/2022 Spot Bond					0.00000	106.01428			0.00	9,365,200,000	4,682,600,000	
Total SBT102 SPOT									0.00	9,365,200,000	4,682,600,000	
Total For SBT102									0.00	9,365,200,000	4,682,600,000	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.11499			0.00	2,402,256,000	3,052,256,000	
Total SBT103 SPOT									0.00	2,402,256,000	3,052,256,000	
Total For SBT103									0.00	2,402,256,000	3,052,256,000	
SBT104 On 30/09/2025 Spot Bond					0.00000	101.55028			0.00	0	0	
Total SBT104 SPOT									0.00	0	0	
Total For SBT104									0.00	0	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.72346			0.00	0	0	
Total SBT201 SPOT									0.00	0	0	
Total For SBT201									0.00	0	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	98.71553			0.00	0	0	
Total SBT202 SPOT									0.00	0	0	
Total For SBT202									0.00	0	0	
SBT203 On 03/12/2023 Spot Bond			6.68500	110.09481	6.68500	110.07492			0.00	0	0	
Total SBT203 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.85359				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	99.11054				0.00	200,000,000	100,000,00
Total SBT206 SPOT										0.00	200,000,000	100,000,00
Total For SBT206										0.00	200,000,000	100,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	105.93417				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	100.17123				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI004 On 20/01/2021 Spot Bond					0.00000	101.41863				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	101.41996				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.72787				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	100.79817				0.00	2,288,000,000	577,000,00
Total SLI4 SPOT										0.00	2,288,000,000	577,000,00
Total For SLI4										0.00	2,288,000,000	577,000,00
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.31716				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.30217				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.52612				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.31521				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.33346				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.33803				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.30548				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.33803				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.39336				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.37712				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.49000				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.35106				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	101.41230				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.43500	113.31776	6.43500	113.29805			52,123,500,000,000.00	8,100,000,000	4,050,000,000	
Total SNT03 SPOT									52,123,500,000,000.00	8,100,000,000	4,050,000,000	
Total For SNT03									52,123,500,000,000.00	8,100,000,000	4,050,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SNT04 On 27/06/2022 Spot Bond					0.00000	101.67833				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.10789				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	98.58941				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.36951				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA12 On 21/08/2022 Spot Bond					0.00000	100.88027				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.18857				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.20113				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG004 On 27/09/2023 Spot Bond					0.00000	101.06868				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG005 On 15/03/2024 Spot Bond					0.00000	99.93070				0.00	0	4,000,000.00
Total SPG005 SPOT										0.00	0	4,000,000.00
Total For SPG005										0.00	0	4,000,000.00
SPG006 On 18/06/2022 Spot Bond					0.00000	99.99752				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG007 On 18/06/2024 Spot Bond					0.00000	100.20906				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG008 On 15/10/2022 Spot Bond					0.00000	100.73614				0.00	0	
Total SPG008 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 SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.85083				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	100.09960				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0: On 01/12/2021 Spot Bond					0.00000	100.08469				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07: On 15/05/2023 Spot Bond					0.00000	101.47628				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN00: On 31/03/2021 Spot Bond			5.25000	101.76489	5.25000	101.75047				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00: On 31/03/2021 Spot Bond			5.25000	101.76489	5.25000	101.75047				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01: On 31/01/2025 Spot Bond			3.96500	3.96500	3.96500	140.17703				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			6.91000	117.17403	6.91000	122.39158				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			8.90500	89.34380	8.90500	89.32231				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	96.59469				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03: On 01/06/2021 Spot Bond					0.00000	100.14350				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	103.50221				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04(On 13/10/2023 Spot Bond					0.00000	100.81038				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04(On 13/10/2023 Spot Bond			5.98500	111.38190	5.98500	111.36386				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04(On 31/01/2038 Spot Bond			5.25000	100.95713	5.25000	100.93735				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04(On 09/02/2027 Spot Bond					0.00000	98.93119				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04(On 30/04/2027 Spot Bond					0.00000	100.56589				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04(On 05/04/2027 Spot Bond					0.00000	101.45940				0.00	0	2,500,000,00
Total SSN047 SPOT										0.00	0	2,500,000,00
Total For SSN047										0.00	0	2,500,000,00
SSN05(On 08/12/2023 Spot Bond			2.58000	2.58000	2.58000	307.14225				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05(On 26/10/2022 Spot Bond					0.00000	100.61425				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05(On 03/11/2022 Spot Bond					0.00000	100.49166				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06(On 05/10/2022 Spot Bond					0.00000	100.78255				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06(On 31/03/2028 Spot Bond			4.97000	4.97000	4.97000	177.82634				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06(On 31/01/2025 Spot Bond			3.35000	3.35000	3.35000	143.56942				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06(On 31/01/2038 Spot Bond			5.45000	5.45000	5.45000	98.35400				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06(On 31/03/2029 Spot Bond			4.79000	4.79000	4.79000	96.84875				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06(On 31/03/2028 Spot Bond			4.93000	4.93000	4.93000	178.28515				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.13983				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.13684				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07(On 28/02/2022 Spot Bond					0.00000	100.12944				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	99.92815				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	99.93004				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	99.84204				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.83099				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 31/07/2021 Spot Bond					0.00000	90.06500				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	100.18015				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	99.93848				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.47665				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.42500	5.42500	5.42500	196.21754				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN085 SPOT										0.00	0	
Total For SSN085										0.00	0	
SSN085 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN086 SPOT										0.00	0	
Total For SSN086										0.00	0	
SSN086 On 21/12/2026 Spot Bond					0.00000	99.83482				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	100.46561				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 31/01/2030 Spot Bond					0.00000	100.45410				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN095 On 28/05/2025 Spot Bond					0.00000	100.10612				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	100.15593				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.01684				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN100 On 31/01/2030 Spot Bond			9.59000	93.33656	9.59000	93.31280				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 28/11/2021 Spot Bond					0.00000	100.11585				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN101 On 21/12/2026 Spot Bond					0.00000	101.42046				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 04/06/2021 Spot Bond					0.00000	100.07480				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.50500	107.69640	7.50500	107.67460				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.20332				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	101.02985	8.55000	101.00648				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T14A13 On 21/11/2021 Spot Bond					0.00000	100.03469				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.16633				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.15288				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.58450				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	99.57178				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	101.30837				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.45011				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.80172				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.84286				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	99.97910				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.23855				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.02500				0.00	0	
Total TFS157 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 TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	99.73347				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.76950				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.21272				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.67585				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.75956				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.39055				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.62697				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.66517				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	100.20979				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.98000	105.21856	4.98000	105.20426				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	100.81625				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A7 On 21/11/2021 Spot Bond			5.14000	104.34526	5.14000	104.33063				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14A8 On 21/11/2021 Spot Bond					0.00000	100.23794				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B1 On 21/11/2021 Spot Bond					0.00000	100.40807				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B2 On 21/11/2021 Spot Bond					0.00000	100.21856				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	100.71960				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C1 On 21/11/2021 Spot Bond					0.00000	100.80307				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C2 On 21/11/2021 Spot Bond					0.00000	100.24624				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14C3 On 21/11/2021 Spot Bond					0.00000	100.39886				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D1 On 21/11/2021 Spot Bond					0.00000	101.55884				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D2 On 21/11/2021 Spot Bond					0.00000	101.28259				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.18588				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.50443				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.07280				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.18765				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.17550				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.20892				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.57318				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.66170				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.23064				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.77429				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.21955				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.70273				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.78771				0.00	0	
Total TH15D2 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 TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.31777				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.18070				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.18949				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	102.56286	8.49000	102.53969				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.19134				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.19181				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.17604				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.18622				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	103.99800	5.76000	101.72760				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.20059				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.21723				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.21396				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.21492				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.23708				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.22689				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.31406				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.35315				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.32599				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	100.12865				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.75062				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.72500	107.79960	5.72500	107.78279				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.88500	111.27098	6.88500	111.25017				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.06336				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TL27 On 24/04/2023 Spot Bond					0.00000	101.02816			0.00	0	
Total TL27 SPOT									0.00	0	
Total For TL27									0.00	0	
TL28 On 24/04/2025 Spot Bond			7.38500	108.17428	7.38500	108.15273			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.10596			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.87335			0.00	500,000,000	500,000,000
Total TL30 SPOT									0.00	500,000,000	500,000,000
Total For TL30									0.00	500,000,000	500,000,000
TL31 On 10/06/2026 Spot Bond					0.00000	100.00001			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.39546			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.54500	112.11766	6.54500	112.09772		12,566,400,000,000.00	1,920,000,000	1,373,419,400	
Total TN23 SPOT								12,566,400,000,000.00	1,920,000,000	1,373,419,400	
Total For TN23								12,566,400,000,000.00	1,920,000,000	1,373,419,400	
TN23/R On 06/11/2023 Spot Bond			100.00000	20.15056	100.00000	20.10547		0.00	0		
Total TN23/R2023 SPOT								0.00	0		
Total For TN23/R2023								0.00	0		
TN25 On 19/08/2025 Spot Bond			8.35500	107.28898	8.35500	107.26512		158,745,000,000,000.00	19,000,000,000	7,500,000,000	
Total TN25 SPOT								158,745,000,000,000.00	19,000,000,000	7,500,000,000	
Total For TN25								158,745,000,000,000.00	19,000,000,000	7,500,000,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	14.23064	100.00000	14.19932		0.00	0		
Total TN25/R186 SPOT								0.00	0		
Total For TN25/R186								0.00	0		
TN27 On 14/11/2027 Spot Bond			8.74500	101.44443	8.74500	101.42044		139,045,500,000,000.00	15,900,000,000	7,966,386,800	
Total TN27 SPOT								139,045,500,000,000.00	15,900,000,000	7,966,386,800	
Total For TN27								139,045,500,000,000.00	15,900,000,000	7,966,386,800	
TN27/R On 14/11/2027 Spot Bond			100.00000	9.78644	100.00000	9.76454		0.00	0		
Total TN27/R186 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 TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			10.63500	100.97575	10.63500	100.94701		31,905,000,000,000.00	3,000,000,000	1,500,000,000	
Total TN30 SPOT								31,905,000,000,000.00	3,000,000,000	1,500,000,000	
Total For TN30								31,905,000,000,000.00	3,000,000,000	1,500,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	118.58701	8.00000	118.56146		0.00	0		
Total TN30/R2030 SPOT								0.00	0		
Total For TN30/R2030								0.00	0		
TN40 On 09/10/2040 Spot Bond			12.45000	89.41468	12.45000	89.38502		66,234,000,000,000.00	5,320,000,000	2,660,000,000	
Total TN40 SPOT								66,234,000,000,000.00	5,320,000,000	2,660,000,000	
Total For TN40								66,234,000,000,000.00	5,320,000,000	2,660,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	101.82882	10.75000	101.79953		0.00	0		
Total TN40/R214 SPOT								0.00	0		
Total For TN40/R214								0.00	0		
TRA2B On 14/12/2020 Spot Bond					0.00000	99.93648		0.00	0		
Total TRA2B1 SPOT								0.00	0		
Total For TRA2B1								0.00	0		
TRA2B On 14/12/2020 Spot Bond					0.00000	99.93378		0.00	0		
Total TRA2B2 SPOT								0.00	0		
Total For TRA2B2								0.00	0		
TRA2C On 14/12/2020 Spot Bond					0.00000	99.93864		0.00	0		
Total TRA2C1 SPOT								0.00	0		
Total For TRA2C1								0.00	0		
TRA2C On 14/12/2020 Spot Bond					0.00000	99.91817		0.00	0		
Total TRA2C2 SPOT								0.00	0		
Total For TRA2C2								0.00	0		
TRA2D On 14/12/2020 Spot Bond					0.00000	99.89032		0.00	0		
Total TRA2D1 SPOT								0.00	0		
Total For TRA2D1								0.00	0		
TRA2D On 14/12/2020 Spot Bond					0.00000	99.89032		0.00	0		
Total TRA2D2 SPOT								0.00	0		
Total For TRA2D2								0.00	0		
TRA3A On 14/11/2022 Spot Bond					0.00000	98.93114		0.00	0		
Total TRA3A3 SPOT								0.00	0		
Total For TRA3A3								0.00	0		
TRA3A On 14/11/2022 Spot Bond			5.69500	106.66675	5.69500	106.65020		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.28491				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.39674				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.17042				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.42731				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.80548				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			5.98500	110.40848	5.98500	111.13532				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.76137				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.80548				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	101.37733	8.62000	101.35382				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.76097				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.97138				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP243 On 04/03/2021 Spot Bond					0.00000	98.41556				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP244 On 18/03/2021 Spot Bond					0.00000	98.19755				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP245 On 08/04/2021 Spot Bond					0.00000	97.90009				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP247 On 22/04/2021 Spot Bond					0.00000	97.91833				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP248 On 21/07/2021 Spot Bond					0.00000	97.12246				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP249 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP250 On 06/09/2021 Spot Bond					0.00000	96.78748				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	96.88429				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP252 On 09/04/2021 Spot Bond					0.00000	98.70812				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP253 On 17/05/2021 Spot Bond					0.00000	98.30550				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP254 On 26/05/2021 Spot Bond					0.00000	98.22394				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP255 On 29/11/2021 Spot Bond					0.00000	95.98591				0.00	0	
Total TSP255 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TSP255										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.55553				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.73919				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.67999				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	100.74353				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC35 On 11/12/2020 Spot Bond					0.00000	100.93871				0.00	0	
Total TWC350 SPOT										0.00	0	
Total For TWC350										0.00	0	
TWC35 On 12/01/2021 Spot Bond					0.00000	100.64692				0.00	0	
Total TWC351 SPOT										0.00	0	
Total For TWC351										0.00	0	
TWC35 On 19/01/2021 Spot Bond					0.00000	100.56326				0.00	0	
Total TWC352 SPOT										0.00	0	
Total For TWC352										0.00	0	
TWC35 On 26/01/2021 Spot Bond					0.00000	100.48697				0.00	0	
Total TWC353 SPOT										0.00	0	
Total For TWC353										0.00	0	
TWC35 On 29/01/2021 Spot Bond					0.00000	100.43507				0.00	0	
Total TWC354 SPOT										0.00	0	
Total For TWC354										0.00	0	
TWC35 On 09/02/2021 Spot Bond					0.00000	100.34401				0.00	0	
Total TWC355 SPOT										0.00	0	
Total For TWC355										0.00	0	
TWC35 On 16/02/2021 Spot Bond					0.00000	100.27244				0.00	0	
Total TWC356 SPOT										0.00	0	
Total For TWC356										0.00	0	
TWC35 On 26/02/2021 Spot Bond					0.00000	100.16219				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC357 SPOT										0.00	0	
Total For TWC357										0.00	0	
TWC35 On 11/03/2021 Spot Bond					0.00000	100.03219				0.00	0	
Total TWC358 SPOT										0.00	0	
Total For TWC358										0.00	0	
UG21 On 02/03/2021 Spot Bond			6.39500	103.87583	6.39500	103.85789				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.08500	111.99435	9.08500	111.96687				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.50880				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.65118				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.59326				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.21250				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.23047				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.27999				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.29299				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VRI882 On 28/01/2021 Spot Bond					0.00000	100.44567				0.00	0	
Total VRI882 SPOT										0.00	0	
Total For VRI882										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
WHL02 On 02/10/2021 Spot Bond					0.00000	101.36366				0.00	0	580,000,00
Total WHL02 SPOT										0.00	0	580,000,00
Total For WHL02										0.00	0	580,000,00
WHL03 On 02/10/2023 Spot Bond					0.00000	100.50673				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.50500	102.37718	4.50500	102.36480				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	71.56192	100.00000	71.42790				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										1.84e+017	040,521,686,600	441,058,588,700
Total for SPOT :										1.84e+017	040,521,686,600	441,058,588,700
Total Futures										1.84e+017	040,521,697,587	441,059,593,600
Total Options										22 948 525.00	10,000	132,120
Grand Total:										1.84e+017	040,521,707,587	441,059,725,700