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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/03/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	06/05/2021	Bond Future			12.06678	72.20150	12.08505	72.11065			0.00	0	35
ES33	On	05/08/2021	Bond Future			12.34622	72.98323	12.36524	72.89171			0.00	0	
ES33	On	04/11/2021	Bond Future			12.62776	70.02576	12.64758	69.93341			0.00	0	
ES33	On	03/02/2022	Bond Future			12.93167	70.82514	12.95239	70.73184			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	06/05/2021	Bond Future			12.54029	70.66138	12.57907	70.44941			0.00	0	4,77
ES42	On	05/08/2021	Bond Future			12.80560	71.42688	12.84615	71.21294			0.00	0	
ES42	On	04/11/2021	Bond Future			13.07545	67.96934	13.11791	67.75324			0.00	0	
ES42	On	03/02/2022	Bond Future			13.35682	68.74572	13.40134	68.52719			0.00	0	
Total ES42 Future												0.00	0	4,77
Total For ES42												0.00	0	4,77
I2025	On	06/05/2021	Bond Future			150.77572	150.77572	150.82976	150.82976			398,500,227.96	2,643	5,56
I2025	On	05/08/2021	Bond Future			150.87781	150.87781	150.93311	150.93311			0.00	0	
I2025	On	04/11/2021	Bond Future			152.56784	152.56784	152.62422	152.62422			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	03/02/2022	Bond Future			152.75077	152.75077	152.80795	152.80795			0.00	0	
Total I2025 Future												398,500,227.96	2,643	5,52
Total For I2025												398,500,227.96	2,643	5,52
I2029	On	06/05/2021	Bond Future			108.83474	108.83474	108.83075	108.83075			6,421,249.66	59	2,92
I2029	On	05/08/2021	Bond Future			110.01307	110.01307	110.00948	110.00948			0.00	0	
I2029	On	04/11/2021	Bond Future			110.09493	110.09493	110.09158	110.09158			0.00	0	
I2029	On	03/02/2022	Bond Future			111.35084	111.35084	111.34765	111.34765			0.00	0	
Total I2029 Future												6,421,249.66	59	2,92
Total For I2029												6,421,249.66	59	2,92
I2033	On	06/05/2021	Bond Future			104.48809	104.48809	103.94412	103.94412			0.00	0	9,71
I2033	On	05/08/2021	Bond Future			105.61942	105.61942	105.06998	105.06998			0.00	0	
I2033	On	04/11/2021	Bond Future			105.57771	105.57771	105.02248	105.02248			0.00	0	
I2033	On	03/02/2022	Bond Future			106.78222	106.78222	106.22070	106.22070			0.00	0	
Total I2033 Future												0.00	0	9,71
Total For I2033												0.00	0	9,71
I2038	On	06/05/2021	Bond Future			116.24503	116.24503	115.46995	115.46995			0.00	0	7,96
I2038	On	05/08/2021	Bond Future			115.78200	115.78200	114.99886	114.99886			0.00	0	
I2038	On	04/11/2021	Bond Future			117.07907	117.07907	116.28759	116.28759			0.00	0	
I2038	On	03/02/2022	Bond Future			116.66260	116.66260	115.86220	115.86220			0.00	0	
Total I2038 Future												0.00	0	7,96
Total For I2038												0.00	0	7,96
I2046	On	06/05/2021	Bond Future			104.37750	104.37750	106.35776	106.35776			0.00	0	15,05
I2046	On	05/08/2021	Bond Future			105.50755	105.50755	107.50977	107.50977			0.00	0	
I2046	On	04/11/2021	Bond Future			104.88193	104.88193	106.90681	106.90681			0.00	0	
I2046	On	03/02/2022	Bond Future			106.07860	106.07860	108.12662	108.12662			0.00	0	
Total I2046 Future												0.00	0	15,05
Total For I2046												0.00	0	15,05
I2050	On	06/05/2021	Bond Future			108.61446	108.61446	110.04445	110.04445			0.00	0	10,95
I2050	On	05/08/2021	Bond Future			107.86289	107.86289	109.30887	109.30887			0.00	0	
I2050	On	04/11/2021	Bond Future			109.07113	109.07113	110.53392	110.53392			0.00	0	
I2050	On	03/02/2022	Bond Future			108.36789	108.36789	109.84749	109.84749			0.00	0	
Total I2050 Future												0.00	0	10,95
Total For I2050												0.00	0	10,95
R186	On	06/05/2021	Bond Future			7.56279	117.28394	7.61646	117.02279		8.68	0.00	0	107,31
R186	On	05/08/2021	Bond Future			7.76669	113.24425	7.82363	112.98086		8.23	0.00	0	
R186	On	04/11/2021	Bond Future			7.97000	114.48657	8.03050	114.22065		7.49	0.00	0	
R186	On	03/02/2022	Bond Future			8.19637	110.48505	8.26092	110.21629		6.84	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												0.00	0	107,31
R186	On	06/05/2021	Bond Future	10.77	Call			14,095.22000	14.09522	14,356,360	9.29	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.02000	0.00002	0,010	9.29	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			14,136.25000	14.13625	14,397,390	9.29	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.02000	0.00002	0,010	9.29	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			14,054.17000	14.05417	14,315,310	9.29	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.02000	0.00002	0,010	9.29	0.00	0	
R186	On	06/05/2021	Bond Future	7.60	Put			1,421.11000	1.42111	1,277,060	8.72	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.60	Call			1,341.10000	1.34110	1,458,200	8.72	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.30	Call			737.37000	0.73737	812,290	8.63	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			2,288.22000	2.28822	2,101,990	8.63	0.00	0	15,17
R186	On	05/08/2021	Bond Future	8.62	Call			4,563.02000	4.56302	4,752,680	8.71	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			959.75000	0.95975	886,020	8.71	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			4,596.84000	4.59684	4,787,140	8.72	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			949.27000	0.94927	876,180	8.72	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			4,529.49000	4.52949	4,718,510	8.70	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			970.56000	0.97056	896,190	8.70	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			2,813.00000	2.81300	2,949,300	7.52	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			2,552.26000	2.55226	2,422,640	7.52	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			2,836.16000	2.83616	2,973,150	7.52	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			2,531.68000	2.53168	2,402,750	7.52	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			2,859.42000	2.85942	2,997,100	7.53	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			2,511.21000	2.51121	2,382,970	7.53	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			5,255.31000	5.25531	5,060,260	6.49	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,136.37000	1.13637	1,210,690	6.50	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			5,224.55000	5.22455	5,030,110	6.50	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,111.22000	1.11122	1,184,340	6.49	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			5,286.51000	5.28651	5,090,870	6.49	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,123.58000	1.12358	1,197,290	6.49	0.00	0	
Total R186 Option												0.00	0	25,17
Total For R186												0.00	0	132,48
R197	On	06/05/2021	Bond Future			320.73017	320.73017	320.73413	320.73413			0.00	0	2,98
R197	On	05/08/2021	Bond Future			316.20021	316.20021	316.20559	316.20559			0.00	0	
R197	On	04/11/2021	Bond Future			319.74255	319.74255	319.74898	319.74898			0.00	0	
R197	On	03/02/2022	Bond Future			315.29174	315.29174	315.29858	315.29858			0.00	0	
Total R197 Future												0.00	0	2,98
Total For R197												0.00	0	2,98
R202	On	06/05/2021	Bond Future			231.30643	231.30643	232.45215	232.45215			7,170,499.33	31	9,28
R202	On	05/08/2021	Bond Future			229.56029	229.56029	230.71937	230.71937			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R202	On	04/11/2021	Bond Future			232.13175	232.13175	233.30446	233.30446			0.00	0	
R202	On	03/02/2022	Bond Future			230.47820	230.47820	231.66464	231.66464			0.00	0	
Total R202 Future												7,170,499.33	31	9,26
Total For R202												7,170,499.33	31	9,26
R2023	On	06/05/2021	Bond Future			5.43945	105.42440	5.44165	105.42057		1.85	0.00	0	40,64
R2023	On	05/08/2021	Bond Future			5.64499	106.53950	5.64727	106.53608		1.78	0.00	0	
R2023	On	04/11/2021	Bond Future			5.88343	103.80024	5.88591	103.79711		1.78	0.00	0	
R2023	On	03/02/2022	Bond Future			6.23986	104.96037	6.24286	104.95732		1.69	0.00	0	
Total R2023 Future												0.00	0	40,64
R2023	On	06/05/2021	Bond Future	7.57	Call			3,623.04000	3.62304	3,626,870	2.40	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.00000	0.00000	0,000	2.40	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			3,639.67000	3.63967	3,643,500	2.40	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	0,000	2.40	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			3,606.41000	3.60641	3,610,240	2.40	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.00000	0.00000	0,000	2.40	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			698.88000	0.69888	695,200	1.53	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			179.29000	0.17929	179,030	1.52	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			717.02000	0.71702	713,340	1.52	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			185.27000	0.18527	185,010	1.53	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			707.89000	0.70789	704,210	1.53	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			191.36000	0.19136	191,100	1.53	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			70.26000	0.07026	70,160	1.33	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			1,300.04000	1.30004	1,296,810	1.33	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			67.04000	0.06704	66,930	1.33	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			1,322.50000	1.32250	1,319,260	1.33	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			68.63000	0.06863	68,530	1.33	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			1,311.25000	1.31125	1,308,020	1.33	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			1,384.38000	1.38438	1,381,300	1.53	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			181.52000	0.18152	181,480	1.53	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			1,376.19000	1.37619	1,373,100	1.53	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			177.19000	0.17719	177,150	1.53	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			1,392.59000	1.39259	1,389,500	1.53	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			179.34000	0.17934	179,310	1.53	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	40,64
R2030	On	06/05/2021	Bond Future			9.57312	93.02232	9.61137	92.81318		14.92	15,534,727.44	167	114,87
R2030	On	05/08/2021	Bond Future			9.80624	90.00127	9.84623	89.79032		14.38	0.00	0	
R2030	On	04/11/2021	Bond Future			10.02839	90.98907	10.07015	90.77607		13.17	0.00	0	
R2030	On	03/02/2022	Bond Future			10.27181	88.00214	10.31556	87.78690		11.87	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2030 Future												15,534,727.44	167	114,81
R2030	On	06/05/2021	Bond Future	11.70	Call			10,550.09000	10.55009	10,754,950	16.07	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put			22.72000	0.02272	18,440	16.07	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			23.40000	0.02340	19,020	16.07	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Call			567.62000	0.56762	598,440	14.54	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Put			4,273.37000	4.27337	4,095,050	14.54	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	8.36	Put			7,303.72000	7.30372	7,101,590	14.29	0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Call			125.77000	0.12577	132,780	14.29	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Put			4,687.65000	4.68765	4,504,020	14.48	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Call			462.60000	0.46260	488,110	14.48	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Call			507.34000	0.50734	535,130	14.51	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Put			4,501.14000	4.50114	4,319,790	14.51	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.00	Call			632.93000	0.63293	666,980	14.58	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Put			4,051.77000	4.05177	3,876,680	14.58	0.00	0	5,00
R2030	On	06/05/2021	Bond Future	9.25	Call			1,040.64000	1.04064	1,093,500	14.76	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put			3,041.65000	3.04165	2,885,370	14.76	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Call			1,242.81000	1.24281	1,304,290	14.82	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put			2,684.43000	2.68443	2,536,770	14.82	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Put			5,120.79000	5.12079	4,932,460	14.41	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			372.76000	0.37276	393,570	14.41	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			2,968.01000	2.96801	2,813,410	14.77	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			1,079.23000	1.07923	1,133,770	14.77	0.00	0	30
R2030	On	06/05/2021	Bond Future	10.95	Call			7,109.40000	7.10940	7,296,010	16.07	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			168.48000	0.16848	145,950	16.07	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.92	Call			2,850.26000	2.85026	2,965,970	15.29	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			1,185.41000	1.18541	1,091,980	15.29	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			984.22000	0.98422	1,034,600	14.74	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			3,153.91000	3.15391	2,995,150	14.74	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			9,601.17000	9.60117	9,393,940	14.29	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Call			37.69000	0.03769	39,600	14.29	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.74	Call			6,171.07000	6.17107	6,347,540	16.07	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			272.00000	0.27200	239,330	16.07	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call			3,281.10000	3.28110	3,407,720	15.44	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			10,595.86000	10.59586	10,800,830	16.07	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			22.05000	0.02205	17,880	16.07	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			10,504.29000	10.50429	10,709,050	16.07	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			979.65000	0.97965	897,130	15.44	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			3,425.59000	3.42559	3,261,280	14.69	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			860.78000	0.86078	905,610	14.69	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/08/2021	Bond Future	7.70	Put		12.50167000	12.50167	12,301,520	13.83	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call		11,211.62000	11.21162	11,402,610	15.48	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put		3,378.20000	3.37820	3,260,300	14.38	0.00	0	47
R2030	On	05/08/2021	Bond Future	10.30	Call		4,485.00000	4.48500	4,608,240	14.87	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put		2,135.66000	2.13566	2,047,950	14.87	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put		6,856.46000	6.85646	6,687,660	13.84	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call		1,005.71000	1.00571	1,047,860	13.84	0.00	0	20
R2030	On	05/08/2021	Bond Future	10.41	Call		4,854.48000	4.85448	4,983,240	15.02	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call		215.45000	0.21545	226,250	13.83	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.95	Put		6,127.73000	6.12773	5,966,730	13.92	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		1,242.10000	1.24210	1,292,050	13.92	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put		4,281.46000	4.28146	4,146,630	14.21	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		2,162.66000	2.16266	2,238,780	14.21	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.41	Put		1,947.70000	1.94770	1,865,510	15.02	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		296.45000	0.29645	276,490	15.48	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call		4,888.64000	4.88864	5,017,890	15.03	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		1,931.41000	1.93141	1,849,710	15.03	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		4,922.88000	4.92288	5,052,620	15.04	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		1,915.24000	1.91524	1,834,030	15.04	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Put		6,637.21000	6.63721	6,470,640	13.87	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call		1,071.63000	1.07163	1,116,010	13.87	0.00	0	47
R2030	On	05/08/2021	Bond Future	10.15	Call		4,004.58000	4.00458	4,119,940	14.71	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put		2,422.91000	2.42291	2,327,320	14.71	0.00	0	47
R2030	On	05/08/2021	Bond Future	9.75	Call		2,869.48000	2.86948	2,962,530	14.38	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call		1,232.52000	1.23252	1,278,730	12.64	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call		8,054.35000	8.05435	8,212,400	14.15	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		2,624.77000	2.62477	2,538,920	13.68	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call		5,256.44000	5.25644	5,382,770	13.66	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call		3,316.80000	3.31680	3,412,400	13.11	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	8.27	Put		10,545.62000	10.54562	10,362,670	12.64	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		734.54000	0.73454	764,590	12.64	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put		8,184.76000	8.18476	8,017,970	12.64	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Put		4,188.83000	4.18883	4,071,430	13.11	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		2,659.21000	2.65921	2,572,540	13.66	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		1,419.05000	1.41905	1,364,100	14.15	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call		5,288.16000	5.28816	5,414,900	13.67	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		2,641.94000	2.64194	2,555,680	13.67	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		5,319.95000	5.31995	5,447,100	13.68	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Put		6,430.50000	6.43050	6,281,010	12.73	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call		1,852.59000	1.85259	1,916,100	12.73	0.00	0	1,10

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/11/2021	Bond Future	11.26	Call			7,453.24000	7.45324	7,604,950	14.15	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			1,652.15000	1.65215	1,590,860	14.15	0.00	0	1,10
R2030	On	03/02/2022	Bond Future	9.43	Call			1,957.49000	1.95749	2,025,540	11.36	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			6,449.68000	6.44968	6,302,490	11.36	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call			1,975.01000	1.97501	2,043,490	11.36	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			5,312.53000	5.31253	5,180,750	11.58	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			1,820.72000	1.82072	1,885,340	11.31	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			6,414.85000	6.41485	6,268,090	11.36	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			6,733.13000	6.73313	6,582,510	11.31	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.45	Call			1,992.63000	1.99263	2,061,540	11.37	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			6,380.15000	6.38015	6,233,820	11.37	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Put			10,888.00000	10.88800	10,704,170	11.25	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			737.04000	0.73704	768,450	11.25	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.78	Call			2,630.31000	2.63031	2,713,770	11.58	0.00	0	
Total R2030 Option												0.00	0	21,34
Total For R2030												15,534,727.44	167	136,15
R2032	On	06/05/2021	Bond Future			10.42289	86.95491	10.43562	86.88116		17.94	0.00	0	137,28
R2032	On	05/08/2021	Bond Future			10.65723	87.87465	10.67045	87.80048		16.67	0.00	0	
R2032	On	04/11/2021	Bond Future			10.89141	84.69331	10.90515	84.61861		16.13	0.00	0	
R2032	On	03/02/2022	Bond Future			11.14105	85.64021	11.15539	85.56476		13.83	0.00	0	
Total R2032 Future												0.00	0	137,28
R2032	On	06/05/2021	Bond Future	12.11	Call			9,101.09000	9.10109	9,165,240	19.42	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			109.56000	0.10956	99,960	19.42	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			9,148.23000	9.14823	9,212,550	19.42	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			1,832.33000	1.83233	1,841,590	18.02	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.12	Put			107.00000	0.10700	97,570	19.42	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			9,053.95000	9.05395	9,117,920	19.42	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			112.18000	0.11218	102,400	19.42	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			11,266.91000	11.26691	11,336,820	19.42	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			34.38000	0.03438	30,540	19.42	0.00	0	70
R2032	On	06/05/2021	Bond Future	10.33	Put			2,446.91000	2.44691	2,382,420	18.02	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			5,850.83000	5.85083	5,888,480	17.78	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			2,101.17000	2.10117	2,064,650	17.78	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			5,887.73000	5.88773	5,925,550	17.79	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			2,085.38000	2.08538	2,049,030	17.79	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			5,814.19000	5.81419	5,851,670	17.76	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			2,117.27000	2.11727	2,080,580	17.76	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			10,348.74000	10.34874	10,283,370	15.36	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,164.27000	1.16427	1,173,600	15.36	0.00	0	70

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	04/11/2021	Bond Future	11.70	Call		6,846.28000	6.84628	6,887,200	17.28	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		1,129.88000	1.12988	1,110,590	17.36	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.71	Call		6,881.56000	6.88156	6,922,610	17.30	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		2,675.07000	2.67507	2,641,290	17.28	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		2,659.70000	2.65970	2,626,050	17.30	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		6,811.29000	6.81129	6,852,080	17.27	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		2,690.77000	2.69077	2,656,860	17.27	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		7,974.58000	7.97458	7,914,540	15.42	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		1,846.20000	1.84620	1,860,860	15.42	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call		10,662.89000	10.66289	10,718,300	17.36	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		673.71000	0.67371	680,330	13.11	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.66	Call		3,169.28000	3.16928	3,194,980	13.59	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put		5,830.81000	5.83081	5,781,060	13.59	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.44	Call		2,683.14000	2.68314	2,705,770	13.43	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		6,633.88000	6.63388	6,580,780	13.41	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call		2,704.23000	2.70423	2,726,990	13.43	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		6,528.94000	6.52894	6,476,250	13.43	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call		2,662.16000	2.66216	2,684,650	13.42	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		9,080.79000	9.08079	9,019,950	13.11	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		13,712.84000	13.71284	13,644,010	13.11	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Put		12,434.31000	12.43431	12,367,130	13.11	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		851.78000	0.85178	860,050	13.11	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.81	Call		1,577.09000	1.57709	1,591,700	13.11	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		6,598.76000	6.59876	6,545,800	13.42	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		6,563.77000	6.56377	6,510,950	13.43	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		2,641.26000	2.64126	2,663,610	13.41	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Call		2,092.50000	2.09250	2,111,090	13.21	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put		7,673.58000	7.67358	7,616,720	13.21	0.00	0	9
Total R2032 Option											0.00	0	4,49
Total For R2032											0.00	0	141,74
R2035	On	06/05/2021	Bond Future			11.13033	85.98777	11.15839	85.81534	19.90	0.00	0	98,26
R2035	On	05/08/2021	Bond Future			11.37064	86.89728	11.39985	86.72343	18.55	0.00	0	
R2035	On	04/11/2021	Bond Future			11.61016	83.37562	11.64057	83.20013	18.24	0.00	0	
R2035	On	03/02/2022	Bond Future			11.86904	84.30775	11.90081	84.13035	15.70	0.00	0	
Total R2035 Future											0.00	0	98,26
R2035	On	06/05/2021	Bond Future	12.36	Call		7,302.02000	7.30202	7,439,950	21.68	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		380.59000	0.38059	346,090	21.68	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put		2,676.33000	2.67633	2,557,810	19.96	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.55	Call		862.05000	0.86205	885,700	19.32	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	06/05/2021	Bond Future	10.55	Put		4,719.76000	4.71976	4,570,980	19.32	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put		7,489.44000	7.48944	7,323,510	18.57	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call		628.33000	0.62833	645,350	19.08	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.15	Put		2,358.04000	2.35804	2,246,630	20.08	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call		2,306.54000	2.30654	2,367,560	20.08	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call		9,931.39000	9.93139	10,089,320	21.68	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		387.90000	0.38790	352,920	21.68	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Call		2,007.39000	2.00739	2,061,300	19.96	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		1,386.91000	1.38691	1,424,910	19.69	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.55	Call		3,735.93000	3.73593	3,825,740	20.75	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		1,382.61000	1.38261	1,299,990	20.75	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.77	Call		9,255.70000	9.25570	9,409,690	21.68	0.00	0	
R2035	On	06/05/2021	Bond Future	10.05	Call		265.77000	0.26577	272,270	18.57	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.40	Put		5,476.71000	5.47671	5,321,300	19.08	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		703.90000	0.70390	650,750	21.68	0.00	0	20
R2035	On	06/05/2021	Bond Future	11.32	Call		2,870.74000	2.87074	2,944,130	20.33	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		1,887.64000	1.88764	1,788,600	20.33	0.00	0	20
R2035	On	06/05/2021	Bond Future	10.24	Put		6,355.14000	6.35514	6,194,070	18.82	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put		122.37000	0.12237	107,870	21.68	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.81	Put		3,565.04000	3.56504	3,430,610	19.69	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call		7,348.83000	7.34883	7,487,240	21.68	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		373.40000	0.37340	339,380	21.68	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		7,255.28000	7.25528	7,392,730	21.68	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		432.12000	0.43212	443,480	18.82	0.00	0	20
R2035	On	06/05/2021	Bond Future	12.77	Put		166.07000	0.16607	147,630	21.68	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.02	Call		5,755.30000	5.75530	5,874,580	21.68	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.01000	0.00001	0,010	17.36	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		51,483.85000	51.48385	51,310,000	17.36	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.01000	0.00001	0,010	17.36	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		51,367.27000	51.36727	51,193,420	17.36	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.01000	0.00001	0,010	17.36	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		3,991.61000	3.99161	3,893,260	18.68	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		2,218.20000	2.21820	2,268,690	18.03	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		6,088.53000	6.08853	5,965,170	18.03	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put		9,744.29000	9.74429	9,594,680	17.36	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		51,600.56000	51.60056	51,426,710	17.36	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		913.58000	0.91358	937,820	17.36	0.00	0	10
R2035	On	05/08/2021	Bond Future	11.37	Call		3,813.94000	3.81394	3,889,440	18.68	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		1,101.67000	1.10167	1,068,290	19.66	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		5,103.20000	5.10320	5,189,490	18.48	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2035	On	04/11/2021	Bond Future	11.75	Put		4,476.25000	4.47625	4,387,050	18.48		0.00	0	78
R2035	On	04/11/2021	Bond Future	11.08	Call		3,249.18000	3.24918	3,312,620	17.84		0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		6,574.92000	6.57492	6,462,870	17.84		0.00	0	78
R2035	On	04/11/2021	Bond Future	10.23	Put		10,325.88000	10.32588	10,186,660	17.23		0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		1,569.89000	1.56989	1,606,160	17.23		0.00	0	78
R2035	On	04/11/2021	Bond Future	12.52	Call		7,750.99000	7.75099	7,860,480	19.66		0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		2,906.76000	2.90676	2,840,760	19.66		0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		7,783.80000	7.78380	7,893,580	19.66		0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		2,886.96000	2.88696	2,821,250	19.66		0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		7,718.24000	7.71824	7,827,440	19.66		0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put		10,916.41000	10.91641	10,774,260	17.23		0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,421.41000	1.42141	1,454,750	17.23		0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put		8,417.64000	8.41764	8,290,070	17.36		0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		2,213.55000	2.21355	2,261,470	17.36		0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		12,357.33000	12.35733	12,499,440	19.66		0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		2,926.68000	2.92668	2,860,390	19.66		0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		3,157.46000	3.15746	3,221,740	15.29		0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put		7,087.85000	7.08785	6,974,730	15.29		0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		872.60000	0.87260	895,580	14.92		0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call		3,180.68000	3.18068	3,245,290	15.29		0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		7,051.33000	7.05133	6,938,540	15.29		0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		3,203.99000	3.20399	3,268,930	15.30		0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		7,014.97000	7.01497	6,902,510	15.30		0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call		3,564.31000	3.56431	3,634,200	15.42		0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		6,487.45000	6.48745	6,379,940	15.42		0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call		2,011.80000	2.01180	2,057,960	14.92		0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put		9,451.28000	9.45128	9,320,040	14.92		0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put		14,643.50000	14.64350	14,489,080	14.92		0.00	0	
Total R2035 Option											0.00	0	14,81	
Total For R2035											0.00	0	113,07	
R2037	On	06/05/2021	Bond Future			11.39248	81.37627	11.42570	81.17515	21.41		13,915,342.17	171	128,32
R2037	On	05/08/2021	Bond Future			11.63594	77.98172	11.67056	77.77883	21.01		0.00	0	
R2037	On	04/11/2021	Bond Future			11.86639	78.83787	11.90240	78.63303	19.55		0.00	0	
R2037	On	03/02/2022	Bond Future			12.11560	75.46500	12.15318	75.25798	17.74		0.00	0	
Total R2037 Future											13,915,342.17	171	128,32	
R2037	On	06/05/2021	Bond Future	12.43	Call		6,320.52000	6.32052	6,470,210	23.30		0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		591.92000	0.59192	540,490	23.30		0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		6,364.28000	6.36428	6,514,580	23.30		0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		581.90000	0.58190	531,080	23.30		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	06/05/2021	Bond Future	12.42	Call		6,276.86000	6.27686	6,425,930	23.30	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		602.09000	0.60209	550,040	23.30	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		2,587.55000	2.58755	2,504,220	22.30	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		5,956.85000	5.95685	6,075,600	22.25	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		2,623.18000	2.62318	2,539,040	22.25	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		5,993.62000	5.99362	6,112,780	22.27	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		2,605.30000	2.60530	2,521,570	22.27	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		6,030.45000	6.03045	6,150,010	22.30	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		7,898.33000	7.89833	8,028,880	21.07	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		2,897.94000	2.89794	2,823,650	21.07	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		7,834.59000	7.83459	7,964,490	21.07	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		2,936.63000	2.93663	2,861,690	21.07	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		7,866.44000	7.86644	7,996,660	21.07	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		2,917.24000	2.91724	2,842,620	21.07	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		7,167.89000	7.16789	7,037,970	17.26	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		3,228.27000	3.22827	3,305,750	17.27	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		7,131.46000	7.13146	7,001,920	17.27	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		3,182.17000	3.18217	3,258,890	17.25	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		7,204.21000	7.20421	7,073,910	17.25	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		3,205.31000	3.20531	3,282,410	17.26	0.00	0	
Total R2037 Option											0.00	0	
Total For R2037											13,915,342.17	171	128,32
R2040	On	06/05/2021	Bond Future			11.47979	83.52550	11.52315	83.24616	21.60	0.00	0	84,65
R2040	On	05/08/2021	Bond Future			11.71711	79.90340	11.76235	79.62147	21.29	0.00	0	
R2040	On	04/11/2021	Bond Future			11.94138	80.78068	11.98848	80.49592	20.07	0.00	0	
R2040	On	03/02/2022	Bond Future			12.18373	77.17932	12.23292	76.89153	18.31	0.00	0	
Total R2040 Future											0.00	0	84,65
R2040	On	06/05/2021	Bond Future	12.43	Call		6,209.61000	6.20961	6,417,890	23.66	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		707.08000	0.70708	636,020	23.66	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		6,254.99000	6.25499	6,464,120	23.66	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put		2,307.86000	2.30786	2,151,680	22.12	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		2,671.76000	2.67176	2,794,920	22.12	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		10,748.29000	10.74829	11,010,380	23.66	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		695.22000	0.69522	625,010	23.66	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		6,164.33000	6.16433	6,371,750	23.66	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		113.20000	0.11320	95,950	23.66	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.42	Put		719.10000	0.71910	647,180	23.66	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		5,430.51000	5.43051	5,195,710	20.92	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		772.13000	0.77213	816,670	20.92	0.00	0	30

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2040	On	05/08/2021	Bond Future	12.48	Put		2,516.38000	2.51638	2,412,130	23.16		0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		6,820.20000	6.82020	6,998,410	23.19		0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		2,499.21000	2.49921	2,395,490	23.19		0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		6,740.89000	6.74089	6,918,050	23.14		0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		4,829.09000	4.82909	4,666,930	21.35		0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		3,491.63000	3.49163	3,611,400	21.35		0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		15,993.17000	15.99317	16,257,140	23.21		0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		2,533.49000	2.53349	2,428,720	23.14		0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		247.13000	0.24713	229,170	23.21		0.00	0	90
R2040	On	05/08/2021	Bond Future	12.48	Call		6,780.61000	6.78061	6,958,290	23.16		0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put		6,801.75000	6.80175	6,605,350	20.66		0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		2,168.27000	2.16827	2,253,800	20.66		0.00	0	90
R2040	On	04/11/2021	Bond Future	12.90	Put		3,069.82000	3.06982	2,970,020	21.66		0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		8,299.21000	8.29921	8,484,620	21.66		0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		3,049.46000	3.04946	2,950,110	21.66		0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		8,232.29000	8.23229	8,416,800	21.66		0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		3,090.29000	3.09029	2,990,040	21.66		0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		8,265.73000	8.26573	8,450,690	21.66		0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		3,491.30000	3.49130	3,603,570	17.94		0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		7,457.89000	7.45789	7,282,370	17.94		0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		3,515.71000	3.51571	3,628,510	17.95		0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		7,419.09000	7.41909	7,244,100	17.95		0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		3,466.69000	3.46669	3,578,430	17.93		0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		7,496.57000	7.49657	7,320,520	17.93		0.00	0	
Total R2040 Option												0.00	0	3,60
Total For R2040												0.00	0	88,25
R2044	On	06/05/2021	Bond Future			11.53104	80.15674	11.57432	79.87741	22.65		0.00	0	62,00
R2044	On	05/08/2021	Bond Future			11.75978	76.62415	11.80496	76.34226	22.32		0.00	0	
R2044	On	04/11/2021	Bond Future			11.97569	77.46543	12.02275	77.18073	21.03		0.00	0	
R2044	On	03/02/2022	Bond Future			12.20881	73.95219	12.25801	73.66433	19.18		0.00	0	
Total R2044 Future												0.00	0	62,00
R2044	On	06/05/2021	Bond Future	12.44	Call		6,005.11000	6.00511	6,209,720	24.67		0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		760.49000	0.76049	685,770	24.67		0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		6,051.45000	6.05145	6,256,820	24.69		0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		749.86000	0.74986	675,900	24.69		0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call		482.66000	0.48266	512,630	21.09		0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call		1,923.02000	1.92302	2,019,830	22.50		0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put		3,058.63000	3.05863	2,876,110	22.50		0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call		3,219.10000	3.21910	3,361,090	23.11		0.00	0	

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	11.10	Put		4,319.99000	4.31999	4,104,950	21.97		0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.50	Call		6,284.14000	6.28414	6,493,270	24.82		0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		698.85000	0.69885	628,650	24.82		0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call		3,647.69000	3.64769	3,801,850	23.35		0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		771.27000	0.77127	695,770	24.64		0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Put		6,475.82000	6.47582	6,226,460	21.09		0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		5,958.84000	5.95884	6,162,670	24.64		0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		1,599.73000	1.59973	1,474,560	23.35		0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put		3,248.92000	3.24892	3,060,720	22.43		0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		1,782.35000	1.78235	1,873,480	22.43		0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Put		1,852.36000	1.85236	1,715,020	23.11		0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.10	Call		1,162.55000	1.16255	1,226,840	21.97		0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		2,387.87000	2.38787	2,287,850	24.34		0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		7,105.34000	7.10534	7,287,770	24.34		0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		2,367.85000	2.36785	2,268,390	24.34		0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		7,034.05000	7.03405	7,215,360	24.34		0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		2,408.02000	2.40802	2,307,440	24.34		0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		7,069.67000	7.06967	7,251,540	24.34		0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		8,151.54000	8.15154	8,334,940	22.70		0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		3,166.83000	3.16683	3,065,530	22.70		0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		8,184.36000	8.18436	8,368,190	22.70		0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		3,146.17000	3.14617	3,045,300	22.70		0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		8,118.77000	8.11877	8,301,720	22.70		0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		3,187.61000	3.18761	3,085,860	22.70		0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		7,478.51000	7.47851	7,303,680	18.82		0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		3,477.09000	3.47709	3,589,040	18.80		0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		7,557.00000	7.55700	7,381,090	18.80		0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		3,501.66000	3.50166	3,614,150	18.81		0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		7,517.67000	7.51767	7,342,300	18.81		0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		3,526.31000	3.52631	3,639,340	18.82		0.00	0	
Total R2044 Option											0.00	0	18,60	
Total For R2044											0.00	0	80,60	
R2048	On	06/05/2021	Bond Future			11.45412	79.26728	11.48701	79.04952	22.95		1,585,345.60	20	137,30
R2048	On	05/08/2021	Bond Future			11.66864	80.10573	11.70296	79.88596	21.43		0.00	0	5,00
R2048	On	04/11/2021	Bond Future			11.88130	76.57267	11.91709	76.35074	21.46		0.00	0	
R2048	On	03/02/2022	Bond Future			12.11015	77.42872	12.14759	77.20443	18.52		0.00	0	
Total R2048 Future											1,585,345.60	20	142,30	
R2048	On	06/05/2021	Bond Future	12.35	Call		6,105.69000	6.10569	6,260,310	25.24		0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		761.04000	0.76104	697,900	25.24		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	06/05/2021	Bond Future	12.36	Call		6,151.05000	6.15105	6,306,400	25.24	0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Call		753.57000	0.75357	782,360	22.09	0.00	0	1,20
R2048	On	06/05/2021	Bond Future	12.36	Put		748.40000	0.74840	685,990	25.24	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		6,060.41000	6.06041	6,214,310	25.24	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		773.85000	0.77385	709,990	25.24	0.00	0	
R2048	On	06/05/2021	Bond Future	10.20	Put		9,547.46000	9.54746	9,334,870	20.79	0.00	0	
R2048	On	06/05/2021	Bond Future	10.20	Call		138.76000	0.13876	143,930	20.79	0.00	0	1,20
R2048	On	06/05/2021	Bond Future	10.80	Put		5,539.25000	5.53925	5,350,280	22.09	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Put		7,362.13000	7.36213	7,199,710	20.46	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		1,907.02000	1.90702	1,964,370	20.46	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	12.52	Call		7,253.70000	7.25370	7,393,190	23.43	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		2,339.90000	2.33990	2,259,620	23.43	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put		12,982.54000	12.98254	12,782,740	19.60	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		542.80000	0.54280	562,770	19.60	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put		10,838.97000	10.83897	10,648,790	19.60	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		839.45000	0.83945	869,040	19.60	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	12.50	Call		7,180.37000	7.18037	7,318,960	23.43	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		2,379.94000	2.37994	2,298,760	23.43	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Put		8,947.45000	8.94745	8,769,790	19.82	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call		1,273.91000	1.27391	1,316,020	19.82	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		7,217.09000	7.21709	7,356,130	23.43	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		2,359.93000	2.35993	2,279,200	23.43	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put		6,003.90000	6.00390	5,857,610	21.00	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call		2,665.91000	2.66591	2,739,390	21.00	0.00	0	1,00
R2048	On	05/08/2021	Bond Future	10.50	Put		9,531.35000	9.53135	9,348,970	19.60	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Call		1,094.75000	1.09475	1,132,140	19.60	0.00	0	1,00
R2048	On	04/11/2021	Bond Future	12.85	Put		3,058.52000	3.05852	2,979,340	23.18	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		8,383.85000	8.38385	8,525,890	23.18	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		3,099.50000	3.09950	3,019,610	23.18	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		8,417.41000	8.41741	8,559,800	23.18	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		3,078.95000	3.07895	2,999,410	23.18	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		8,451.01000	8.45101	8,593,760	23.18	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		3,492.11000	3.49211	3,576,890	18.07	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		7,618.23000	7.61823	7,478,720	18.07	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		3,441.58000	3.44158	3,525,500	18.05	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		7,699.65000	7.69965	7,559,280	18.05	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		3,466.81000	3.46681	3,551,150	18.06	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		7,658.85000	7.65885	7,518,900	18.06	0.00	0	
Total R2048 Option											0.00	0	7,00

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 For R2048											1,585,345.60	20	149,36
R209	On	06/05/2021			11.04837	66.01428	11.06593	65.92088		23.78	0.00	0	26,7'
R209	On	05/08/2021			11.26015	66.71256	11.27834	66.61844		21.95	0.00	0	
R209	On	04/11/2021			11.47017	64.30400	11.48903	64.20901		21.11	0.00	0	2,2!
R209	On	03/02/2022			11.69156	65.02291	11.71114	64.92700		18.23	0.00	0	
Total R209 Future											0.00	0	28,97
R209	On	06/05/2021	12.23	Call			6,189.20000	6.18920	6,255,550	25.59	0.00	0	
R209	On	06/05/2021	12.23	Put			407.42000	0.40742	380,370	25.59	0.00	0	
R209	On	06/05/2021	12.24	Call			6,228.41000	6.22841	6,295,080	25.59	0.00	0	
R209	On	06/05/2021	9.50	Put			9,253.61000	9.25361	9,158,550	22.88	0.00	0	
R209	On	06/05/2021	9.50	Call			106.23000	0.10623	104,570	22.88	0.00	0	2,1!
R209	On	06/05/2021	10.35	Put			4,673.65000	4.67365	4,583,470	23.12	0.00	0	
R209	On	06/05/2021	10.35	Call			703.42000	0.70342	706,640	23.12	0.00	0	5!
R209	On	06/05/2021	10.60	Call			1,091.26000	1.09126	1,099,570	23.39	0.00	0	
R209	On	06/05/2021	9.75	Put			7,767.04000	7.76704	7,672,050	22.88	0.00	0	
R209	On	06/05/2021	9.75	Call			197.77000	0.19777	196,180	22.88	0.00	0	4,0!
R209	On	06/05/2021	11.00	Call			1,955.26000	1.95526	1,975,900	23.78	0.00	0	
R209	On	06/05/2021	11.00	Put			2,306.95000	2.30695	2,234,190	23.78	0.00	0	3,5!
R209	On	06/05/2021	10.00	Put			6,384.03000	6.38403	6,290,010	22.88	0.00	0	
R209	On	06/05/2021	12.22	Put			414.68000	0.41468	387,290	25.59	0.00	0	
R209	On	06/05/2021	11.60	Call			3,806.68000	3.80668	3,850,680	24.72	0.00	0	
R209	On	06/05/2021	11.60	Put			1,056.21000	1.05621	1,006,810	24.72	0.00	0	3,7!
R209	On	06/05/2021	10.25	Put			5,131.88000	5.13188	5,040,240	23.02	0.00	0	
R209	On	06/05/2021	10.25	Call			579.66000	0.57966	581,420	23.02	0.00	0	5,3!
R209	On	06/05/2021	11.25	Call			2,649.60000	2.64960	2,679,790	24.07	0.00	0	
R209	On	06/05/2021	10.60	Put			3,636.55000	3.63655	3,551,460	23.39	0.00	0	5,2!
R209	On	06/05/2021	12.24	Put			400.27000	0.40027	373,540	25.59	0.00	0	
R209	On	06/05/2021	12.22	Call			6,150.06000	6.15006	6,216,070	25.59	0.00	0	
R209	On	06/05/2021	11.25	Put			1,682.07000	1.68207	1,618,860	24.07	0.00	0	9,1!
R209	On	06/05/2021	12.25	Call			6,267.66000	6.26766	6,334,650	25.59	0.00	0	
R209	On	06/05/2021	12.25	Put			393.23000	0.39323	366,820	25.59	0.00	0	8,3!
R209	On	06/05/2021	10.00	Call			345.95000	0.34595	345,330	22.88	0.00	0	
R209	On	05/08/2021	11.80	Call			5,099.90000	5.09990	5,147,120	23.19	0.00	0	
R209	On	05/08/2021	11.80	Put			2,483.53000	2.48353	2,436,630	23.19	0.00	0	
R209	On	05/08/2021	11.81	Call			5,131.59000	5.13159	5,179,000	23.21	0.00	0	
R209	On	05/08/2021	11.81	Put			2,466.59000	2.46659	2,419,880	23.21	0.00	0	
R209	On	05/08/2021	11.79	Call			5,068.12000	5.06812	5,115,140	23.16	0.00	0	
R209	On	05/08/2021	11.79	Put			2,500.44000	2.50044	2,453,340	23.16	0.00	0	
R209	On	04/11/2021	12.17	Call			6,239.69000	6.23969	6,292,280	22.52	0.00	0	

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	04/11/2021	Bond Future	12.17	Put		2,943.50000	2.94350	2,901,100	22.52	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		3,222.90000	3.22290	3,177,850	22.18	0.00	0	6,50
R209	On	04/11/2021	Bond Future	12.18	Call		6,270.59000	6.27059	6,323,340	22.54	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		2,927.87000	2.92787	2,885,630	22.54	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		6,301.53000	6.30153	6,354,430	22.56	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		2,912.33000	2.91233	2,870,240	22.56	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		2,138.26000	2.13826	2,162,260	20.45	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		7,408.25000	7.40825	7,337,260	20.45	0.00	0	6,50
R209	On	04/11/2021	Bond Future	9.50	Put		12,140.95000	12.14095	12,056,710	20.26	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		888.55000	0.88855	899,300	20.26	0.00	0	4,78
R209	On	04/11/2021	Bond Future	12.00	Call		5,719.97000	5.71997	5,769,910	22.18	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		2,847.30000	2.84730	2,879,810	17.76	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		6,364.74000	6.36474	6,301,340	17.76	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		2,867.87000	2.86787	2,900,540	17.77	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		6,332.43000	6.33243	6,269,190	17.77	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		2,888.51000	2.88851	2,921,360	17.78	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		6,300.24000	6.30024	6,237,180	17.78	0.00	0	
Total R209 Option											0.00	0	59,77
Total For R209											0.00	0	88,74
R210	On	06/05/2021	Bond Future			200.72946	200.72946	200.97741	200.97741		7,426,990.02	37	1,50
R210	On	05/08/2021	Bond Future			202.90270	202.90270	203.15427	203.15427		0.00	0	
R210	On	04/11/2021	Bond Future			202.43537	202.43537	202.69014	202.69014		0.00	0	
R210	On	03/02/2022	Bond Future			204.74484	204.74484	205.00284	205.00284		0.00	0	
Total R210 Future											7,426,990.02	37	1,50
Total For R210											7,426,990.02	37	1,50
R212	On	06/05/2021	Bond Future			171.80472	171.80472	171.46903	171.46903		0.00	0	2,90
R212	On	05/08/2021	Bond Future			171.33307	171.33307	170.99446	170.99446		0.00	0	
R212	On	04/11/2021	Bond Future			173.25246	173.25246	172.91058	172.91058		0.00	0	
Total R212 Future											0.00	0	2,90
Total For R212											0.00	0	2,90
R213	On	06/05/2021	Bond Future			10.02319	82.74904	10.05107	82.59928	17.35	0.00	0	9,14
R213	On	05/08/2021	Bond Future			10.24619	83.62431	10.27520	83.47334	16.01	0.00	0	
R213	On	04/11/2021	Bond Future			10.46976	81.01198	10.49996	80.85962	15.33	0.00	0	
R213	On	03/02/2022	Bond Future			10.71281	81.91751	10.74436	81.76351	13.25	0.00	0	
Total R213 Future											0.00	0	9,14
R213	On	06/05/2021	Bond Future	11.90	Call		9,233.64000	9.23364	9,375,260	18.67	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put		60.62000	0.06062	52,480	18.67	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call		9,277.89000	9.27789	9,419,680	18.67	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	06/05/2021	Bond Future	11.91	Put			59.09000	0.05909	51,120	18.67	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			9,189.39000	9.18939	9,330,840	18.67	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put			62.19000	0.06219	53,880	18.67	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			4,714.09000	4.71409	4,799,820	16.53	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put			2,145.39000	2.14539	2,080,150	16.53	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call			2,876.33000	2.87633	2,937,910	15.94	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put			3,583.07000	3.58307	3,493,680	15.94	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put			6,348.50000	6.34850	6,230,280	15.48	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call			1,290.08000	1.29008	1,322,830	15.48	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call			4,945.05000	4.94505	5,033,210	16.63	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put			2,028.69000	2.02869	1,965,880	16.63	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call			4,978.35000	4.97835	5,066,860	16.64	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			2,012.49000	2.01249	1,950,030	16.64	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			4,911.82000	4.91182	4,999,630	16.62	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			2,045.00000	2.04500	1,981,840	16.62	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			5,704.36000	5.70436	5,793,820	16.26	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			2,706.41000	2.70641	2,643,510	16.26	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			5,640.84000	5.64084	5,729,770	16.23	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			2,738.82000	2.73882	2,675,390	16.23	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call			5,672.69000	5.67269	5,761,880	16.24	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			2,722.69000	2.72269	2,659,520	16.24	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Call			2,699.95000	2.69995	2,757,000	13.01	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			5,667.99000	5.66799	5,571,040	13.01	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call			1,670.75000	1.67075	1,711,170	12.60	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			7,622.52000	7.62252	7,508,940	12.60	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			11,933.08000	11.93308	11,798,540	12.55	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			2,343.22000	2.34322	2,394,900	12.88	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			6,238.62000	6.23862	6,136,300	12.88	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			2,362.23000	2.36223	2,414,210	12.89	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			6,205.76000	6.20576	6,103,740	12.89	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call			2,324.30000	2.32430	2,375,680	12.87	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			818.72000	0.81872	841,250	12.55	0.00	0	10
R213	On	03/02/2022	Bond Future	10.25	Put			5,368.77000	5.36877	5,274,840	13.08	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			1,963.31000	1.96331	2,008,840	12.73	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			6,957.89000	6.95789	6,849,420	12.73	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			11,084.57000	11.08457	10,953,100	12.55	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			6,271.62000	6.27162	6,169,000	12.87	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call			689.88000	0.68988	709,340	12.55	0.00	0	20
R213	On	03/02/2022	Bond Future	10.25	Call			2,910.12000	2.91012	2,970,190	13.08	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
Total R213 Option										0.00	0	90
Total For R213										0.00	0	10,04
R214 On 06/05/2021 Bond Future			11.40247	63.03781	11.44035	62.83602		25.82		9,707,822.74	154	14,84
R214 On 05/08/2021 Bond Future			11.61254	63.70461	11.65193	63.50089		23.79		0.00	0	
R214 On 04/11/2021 Bond Future			11.82051	61.12606	11.86144	60.92031		22.94		0.00	0	
R214 On 03/02/2022 Bond Future			12.04351	61.80942	12.08616	61.60143		19.76		0.00	0	
Total R214 Future										9,707,822.74	154	14,84
R214 On 06/05/2021 Bond Future	12.26	Call			4,909.38000	4.90938	5,046,880	27.79		0.00	0	
R214 On 06/05/2021 Bond Future	12.26	Put			791.66000	0.79166	727,370	27.79		0.00	0	
R214 On 06/05/2021 Bond Future	12.27	Call			4,944.99000	4.94499	5,083,140	27.79		0.00	0	
R214 On 06/05/2021 Bond Future	12.27	Put			779.83000	0.77983	716,190	27.79		0.00	0	
R214 On 06/05/2021 Bond Future	12.25	Call			4,873.86000	4.87386	5,010,700	27.79		0.00	0	
R214 On 06/05/2021 Bond Future	12.25	Put			803.65000	0.80365	738,700	27.79		0.00	0	
R214 On 05/08/2021 Bond Future	12.01	Call			4,663.74000	4.66374	4,774,430	24.52		0.00	0	
R214 On 05/08/2021 Bond Future	12.01	Put			2,861.42000	2.86142	2,768,390	24.52		0.00	0	
R214 On 05/08/2021 Bond Future	12.02	Call			4,693.78000	4.69378	4,804,890	24.54		0.00	0	
R214 On 05/08/2021 Bond Future	12.02	Put			2,842.38000	2.84238	2,749,770	24.54		0.00	0	
R214 On 05/08/2021 Bond Future	12.03	Call			4,723.88000	4.72388	4,835,410	24.56		0.00	0	
R214 On 05/08/2021 Bond Future	12.03	Put			2,823.46000	2.82346	2,731,270	24.56		0.00	0	
R214 On 04/11/2021 Bond Future	12.48	Put			3,131.22000	3.13122	3,048,380	24.06		0.00	0	
R214 On 04/11/2021 Bond Future	12.46	Call			6,047.16000	6.04716	6,169,430	24.02		0.00	0	
R214 On 04/11/2021 Bond Future	12.46	Put			3,164.48000	3.16448	3,081,000	24.02		0.00	0	
R214 On 04/11/2021 Bond Future	12.47	Call			6,076.71000	6.07671	6,199,300	24.04		0.00	0	
R214 On 04/11/2021 Bond Future	12.47	Put			3,147.80000	3.14780	3,064,640	24.04		0.00	0	
R214 On 04/11/2021 Bond Future	12.48	Call			6,106.29000	6.10629	6,229,200	24.06		0.00	0	
R214 On 03/02/2022 Bond Future	11.41	Call			2,973.88000	2.97388	3,053,970	19.15		0.00	0	
R214 On 03/02/2022 Bond Future	11.41	Put			6,415.99000	6.41599	6,288,090	19.15		0.00	0	
R214 On 03/02/2022 Bond Future	11.39	Call			2,932.41000	2.93241	3,011,740	19.13		0.00	0	
R214 On 03/02/2022 Bond Future	11.39	Put			6,481.21000	6.48121	6,352,550	19.13		0.00	0	
R214 On 03/02/2022 Bond Future	11.40	Call			2,953.00000	2.95300	3,032,700	19.14		0.00	0	
R214 On 03/02/2022 Bond Future	11.40	Put			6,448.42000	6.44842	6,320,130	19.14		0.00	0	
Total R214 Option										0.00	0	
Total For R214										9,707,822.74	154	14,84
Total for Bond										460,262,204.92	3,282	1,198,36
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	

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

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

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 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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R213									0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future									0.00	0	
Total For R213/R186									0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future									0.00	0	
Total For R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 06/05/2021 GOVI			738.38800	738.38800	736.80300	736.80300			36,919,400.00	5	95
GOVI On 05/08/2021 GOVI			746.11500	746.11500	744.51700	744.51700			0.00	0	
GOVI On 04/11/2021 GOVI			754.37600	754.37600	752.76200	752.76200			0.00	0	
GOVI On 03/02/2022 GOVI			762.80200	762.80200	761.17100	761.17100			0.00	0	
Total GOVI Future									36,919,400.00	5	95
GOVI On 06/05/2021 GOVI	678.68	Call			581,230.00000	58.12300	597,080,000		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			581,130.00000	58.11300	596,980,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.69	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Call			581,330.00000	58.13300	597,180,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Call			253,870.00000	25.38700	269,850,000		0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/08/2021 GOVI	719.14	Call			253,770.00000	25.37700	269,750,000		0.00	0	
GOVI On 05/08/2021 GOVI	719.14	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Call			253,670.00000	25.36700	269,650,000		0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Call			243,520.00000	24.35200	259,660,000		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			243,420.00000	24.34200	259,560,000		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			243,620.00000	24.36200	259,760,000		0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Put			315,790.00000	31.57900	299,480,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			315,890.00000	31.58900	299,580,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Call			0.00000	0.00000	0,000		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	03/02/2022	GOVI	792.74	Put			315.69000000	31.56900	299,380,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Call			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												36,919,400.00	5	95
Total for GOVI												36,919,400.00	5	95
AL37	On	06/05/2021	Index Future			776.31100	776.31100	774.58900	774.58900			0.00	0	
AL37	On	05/08/2021	Index Future			784.43500	784.43500	782.69800	782.69800			0.00	0	
AL37	On	04/11/2021	Index Future			793.12000	793.12000	791.36600	791.36600			0.00	0	
AL37	On	03/02/2022	Index Future			801.97900	801.97900	800.20600	800.20600			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	06/05/2021	Index Future			850.44500	850.44500	848.98700	848.98700			0.00	0	
AL7T	On	05/08/2021	Index Future			859.34400	859.34400	857.87500	857.87500			0.00	0	
AL7T	On	04/11/2021	Index Future			868.85900	868.85900	867.37500	867.37500			0.00	0	
AL7T	On	03/02/2022	Index Future			878.56400	878.56400	877.06500	877.06500			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	06/05/2021	Index Future			746.97300	746.97300	745.38500	745.38500			0.00	0	25
ALBI	On	05/08/2021	Index Future			754.79000	754.79000	753.18800	753.18800			0.00	0	
ALBI	On	04/11/2021	Index Future			763.14700	763.14700	761.52900	761.52900			0.00	0	
ALBI	On	03/02/2022	Index Future			771.67100	771.67100	770.03600	770.03600			0.00	0	
Total ALBI Future												0.00	0	25
Total For ALBI												0.00	0	25
IGOV	On	06/05/2021	Index Future			282.13100	282.13100	283.07200	283.07200			0.00	0	85
IGOV	On	05/08/2021	Index Future			285.15300	285.15300	286.10600	286.10600			0.00	0	
IGOV	On	04/11/2021	Index Future			288.37900	288.37900	289.34300	289.34300			0.00	0	
IGOV	On	03/02/2022	Index Future			291.66800	291.66800	292.64400	292.64400			0.00	0	
Total IGOV Future												0.00	0	85
Total For IGOV												0.00	0	85
Total for Index												0.00	0	1,15
JIBAR f	On	21/04/2021	Jibar Future			3.71500	96.28500	3.79500	96.20500			0.00	0	
JIBAR f	On	19/05/2021	Jibar Future			3.75000	96.25000	3.83000	96.17000			0.00	0	
JIBAR f	On	15/06/2021	Jibar Future			3.80500	96.19500	3.92000	96.08000			0.00	0	
JIBAR f	On	21/07/2021	Jibar Future			3.85000	96.15000	3.97000	96.03000			0.00	0	
JIBAR f	On	18/08/2021	Jibar Future			3.95000	96.05000	4.08500	95.91500			0.00	0	
JIBAR f	On	15/09/2021	Jibar Future			3.98500	96.01500	4.12500	95.87500			0.00	0	30,00
JIBAR f	On	15/12/2021	Jibar Future			4.37000	95.63000	4.48500	95.51500			0.00	0	
JIBAR f	On	16/03/2022	Jibar Future			4.51500	95.48500	4.63500	95.36500			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
JIBAR f On 15/06/2022 Jibar Future			4.96000	95.04000	5.03000	94.97000			0.00	0	47
JIBAR f On 21/09/2022 Jibar Future			5.10500	94.89500	5.18000	94.82000			0.00	0	
JIBAR f On 21/12/2022 Jibar Future			5.48500	94.51500	5.53000	94.47000			0.00	0	
JIBAR f On 15/03/2023 Jibar Future			5.61000	94.39000	5.65500	94.34500			0.00	0	
Total Jibar Future									0.00	0	30,47
Total For JIBAR FUTURE									0.00	0	30,47
Total for Jibar									0.00	0	30,47
5Y STN On 21/12/2021 Interest Rate Swap			90.79000	90.79000	90.81000	90.81000			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 :									497,181,604.92	3,287	1,231,07
AA06 On 15/04/2021 Spot Bond					0.00000	101.02657			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			6.13000	104.48179	6.13000	104.46429			0.00	0	
Total AA07 SPOT									0.00	0	
Total For AA07									0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			3.52000	304.11555	3.52000	304.06965			0.00	0	
Total ABCPI3 SPOT									0.00	0	
Total For ABCPI3									0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.21297			0.00	0	
Total ABF001 SPOT									0.00	0	
Total For ABF001									0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.97539			0.00	0	
Total ABF003 SPOT									0.00	0	
Total For ABF003									0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	102.38408	9.65000	102.35757			0.00	0	
Total ABF004 SPOT									0.00	0	
Total For ABF004									0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.46572			0.00	0	
Total ABF007 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 ABF007										0.00	0	
ABFN0: On 17/03/2026 Spot Bond					0.00000	100.20074				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN1: On 14/05/2022 Spot Bond					0.00000	101.09249				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.61632				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.62947				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.19536				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.58606				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.62355				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	103.11363				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.72319				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.60455				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.11563				0.00	1,093,400,000	546,700,000
Total ABFN28 SPOT										0.00	1,093,400,000	546,700,000
Total For ABFN28										0.00	1,093,400,000	546,700,000
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.21900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3i On 29/08/2028 Spot Bond					0.00000	102.17543				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.56606				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.08150				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	102.06798				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	101.02046				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.19098				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3i On 07/02/2026 Spot Bond					0.00000	100.55250				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.56156				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3i On 23/04/2022 Spot Bond					0.00000	100.84891				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.56226				0.00	820,000,000	410,000,000
Total ABFN39 SPOT										0.00	820,000,000	410,000,000
Total For ABFN39										0.00	820,000,000	410,000,000
ABFN4i On 16/09/2024 Spot Bond					0.00000	100.68708				0.00	0	600,000,000
Total ABFN40 SPOT										0.00	0	600,000,000
Total For ABFN40										0.00	0	600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.91936				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.16726				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.98801				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	101.01667				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	101.03721				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.08426				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.41738				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.43813				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.51836				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.81261				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.39826				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.80000	3.80000	3.80000	148.44173				0.00	0	
Total ABKI03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	84.28054	100.00000	84.08837				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.96000	6.96000	6.96000	138.21070				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	18.25879	100.00000	18.21761				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	99.69212				0.00	0	
Total ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN05 On 18/04/2021 Spot Bond			2.81000	218.25631	2.81000	218.22751				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.56000	2.56000	2.56000	148.49502				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.93000	3.93000	3.93000	190.79712				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.47000	4.47000	4.47000	220.15529				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.96000	6.96000	6.96000	102.01898				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.49500	7.49500	7.49500	116.62057				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			5.62000	5.62000	5.62000	99.98461				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABS11 On 09/04/2021 Spot Bond			5.15000	99.87318	5.15000	99.85910				0.00	0	420,000.00

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 ABS11 SPOT										0.00	0	420,000,00
Total For ABS11										0.00	0	420,000,00
ABS13 On 14/05/2022 Spot Bond			5.46000	108.17537	5.46000	108.15927				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.49000	110.27987	5.49000	110.26338				0.00	0	130,600,00
Total ABS15 SPOT										0.00	0	130,600,00
Total For ABS15										0.00	0	130,600,00
ABS16 On 11/11/2025 Spot Bond			7.06000	116.94320	7.06000	116.92079				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.27000	115.95806	8.27000	115.93210				0.00	0	1,500,000,00
Total ABS17 SPOT										0.00	0	1,500,000,00
Total For ABS17										0.00	0	1,500,000,00
ABS18 On 26/09/2023 Spot Bond			5.93000	109.04883	5.93000	109.03152				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.60500	105.71856	7.60500	105.69712		76,050,000,000,000.00		10,000,000,000	10,000,000,00	
Total ABS7 SPOT								76,050,000,000,000.00		10,000,000,000	10,000,000,00	
Total For ABS7								76,050,000,000,000.00		10,000,000,000	10,000,000,00	
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.29838	100.00000	10.27571				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.90000	316.52225	1.90000	316.48840				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.20000	170.33960	1.20000	170.32462		408,000,000,000.00		340,000,000	170,000,00	
Total ABSI4 SPOT								408,000,000,000.00		340,000,000	170,000,00	
Total For ABSI4								408,000,000,000.00		340,000,000	170,000,00	
ABX01 On 10/07/2024 Spot Bond			10.37000	10.37000	10.37000	103.87615				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.12344				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL098 On 20/12/2025 Spot Bond					0.00000	100.11967				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.11518				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.11577				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.66706				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.11954				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.11954				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.12279				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.12279				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	165.37583				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	167.55472				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.11350				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.11271				0.00	0	
Total ACL221 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ACL221									0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.10987			0.00	0	
Total ACL222 SPOT									0.00	0	
Total For ACL222									0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.58472			0.00	0	
Total AECI01 SPOT									0.00	0	
Total For AECI01									0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.53230			0.00	0	
Total AECI02 SPOT									0.00	0	
Total For AECI02									0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.76496			0.00	0	
Total AECI03 SPOT									0.00	0	
Total For AECI03									0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.78722			0.00	0	
Total AECI04 SPOT									0.00	0	
Total For AECI04									0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.53567			0.00	0	
Total AGL01 SPOT									0.00	0	
Total For AGL01									0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.10773			0.00	0	
Total AGL02 SPOT									0.00	0	
Total For AGL02									0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	99.69829			0.00	0	
Total AGL03 SPOT									0.00	0	
Total For AGL03									0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	105.10581			0.00	0	21,000,00
Total AGT01 SPOT									0.00	0	21,000,00
Total For AGT01									0.00	0	21,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	103.21507			0.00	0	
Total AGT02 SPOT									0.00	0	
Total For AGT02									0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	101.05542			0.00	0	
Total AGT03 SPOT									0.00	0	
Total For AGT03									0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.38567			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A: On 18/07/2021 Spot Bond					0.00000	101.03760				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	101.03760				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	101.21212				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.00854				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.99884				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.10553				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.21219				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.56106				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.66760				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.67025				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.53317				0.00	1,430,000,000	715,000,000
Total AHF5A2 SPOT										0.00	1,430,000,000	715,000,000
Total For AHF5A2										0.00	1,430,000,000	715,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5A: On 21/08/2023 Spot Bond			6.65000	108.02654	6.65000	108.00702				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.56254				0.00	832,800,000	416,400,000
Total AHF5B1 SPOT										0.00	832,800,000	416,400,000
Total For AHF5B1										0.00	832,800,000	416,400,000
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.60168				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	101.29989				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2022 Spot Bond					0.00000	100.77647				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.98918				0.00	5,038,400,000	2,519,200,000
Total AHF6A2 SPOT										0.00	5,038,400,000	2,519,200,000
Total For AHF6A2										0.00	5,038,400,000	2,519,200,000
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.56247				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	100.60159				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	100.87486				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.52333				0.00	3,397,000,000	1,698,500,000
Total AHF7A1 SPOT										0.00	3,397,000,000	1,698,500,000
Total For AHF7A1										0.00	3,397,000,000	1,698,500,000
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.58205				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.62117				0.00	0	
Total AHF7C1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.95276				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.53000	112.72511	7.53000	112.70222				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			6.65000	110.40863	6.65000	110.38868				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.96000	92.60311	11.96000	92.57340				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.20000	170.93963	6.20000	170.90153				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	101.18833				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.97564				0.00	0	85,000,00
Total APF06 SPOT										0.00	0	85,000,00
Total For APF06										0.00	0	85,000,00
APF07 On 25/06/2023 Spot Bond					0.00000	100.23717				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.90883				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.24258				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.43343				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.62280				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.13885				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.61356				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.82000	235.23933	4.82000	235.19561				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.83500	212.41474	4.83500	212.37519				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			2.18000	168.97076	2.18000	168.95135				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN140 SPOT										0.00	0	
Total For ASN140										0.00	0	
ASN14 On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN14 On 20/06/2021 Spot Bond					0.00000	98.89338				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14 On 04/05/2021 Spot Bond					0.00000	100.85463				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14 On 04/05/2021 Spot Bond					0.00000	100.87244				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN14: On 31/01/2022 Spot Bond			2.22500	168.90832	2.22500	168.88872				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	55.57322				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	100.45699				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.82000	180.47459	4.82000	180.44106				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	100.80916				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.60926				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	100.22148				0.00	0	
Total ASN165 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 ASN165										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.13271				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	99.99994				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.09000	103.50844	5.09000	103.48838				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.10383				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.10539				0.00	0	200,000,00
Total ASN203 SPOT										0.00	0	200,000,00
Total For ASN203										0.00	0	200,000,00
ASN20: On 20/06/2022 Spot Bond					0.00000	100.10858				0.00	29,200,000	8,400,00
Total ASN204 SPOT										0.00	29,200,000	8,400,00
Total For ASN204										0.00	29,200,000	8,400,00
ASN20: On 24/08/2021 Spot Bond					0.00000	100.66446				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	100.75159				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.45075				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond					0.00000	100.41130				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.13234				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.09879				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.66559				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.57457				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.56058				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.24278				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.02742				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.11236				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.14365				0.00	0	50,000,0€
Total ASN310 SPOT										0.00	0	50,000,0€
Total For ASN310										0.00	0	50,000,0€
ASN31 On 31/03/2029 Spot Bond			4.28500	4.28500	4.28500	101.27449				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN31: On 28/02/2033 Spot Bond			4.98500	4.98500	4.98500	93.32501				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.10640				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.12143				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.77862				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.10720				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.20000	102.04357	5.20000	102.02347				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.11422				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.10378				0.00	0	97,500,0€
Total ASN346 SPOT										0.00	0	97,500,0€
Total For ASN346										0.00	0	97,500,0€
ASN35: On 20/06/2024 Spot Bond					0.00000	100.09792				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.10948				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.10948				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.45061				0.00	0	
Total ASN365 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 ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.13128				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.10736				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.11134				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	100.92737				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.22864				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.22864				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.12962				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.10831				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.51379				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.19571				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.10755				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.12649				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2021 Spot Bond					0.00000	100.36827				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN420 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN421 On 20/12/2024 Spot Bond					0.00000	104.15602				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN444 On 17/06/2021 Spot Bond					0.00000	100.19222				0.00	2,439,400,000	1,219,700,000
Total ASN444 SPOT										0.00	2,439,400,000	1,219,700,000
Total For ASN444										0.00	2,439,400,000	1,219,700,000
ASN445 On 17/06/2021 Spot Bond					0.00000	100.19222				0.00	2,439,400,000	1,219,700,000
Total ASN445 SPOT										0.00	2,439,400,000	1,219,700,000
Total For ASN445										0.00	2,439,400,000	1,219,700,000
ASN449 On 22/06/2023 Spot Bond					0.00000	100.10018				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.10329				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN453 On 01/07/2023 Spot Bond					0.00000	100.13602				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN458 On 20/03/2023 Spot Bond					0.00000	101.04729				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN459 On 21/12/2026 Spot Bond					0.00000	102.84409				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.98872				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46: On 17/07/2023 Spot Bond					0.00000	100.99842				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	100.79397				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46: On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	99.97220		6,850,800,000,000.00		660,000,000	330,000,000	
Total ASN463 SPOT								6,850,800,000,000.00		660,000,000	330,000,000	
Total For ASN463								6,850,800,000,000.00		660,000,000	330,000,000	
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	101.48186				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	100.86936		13,696,680,000,000.00		1,256,000,000	628,000,000	
Total ASN470 SPOT								13,696,680,000,000.00		1,256,000,000	628,000,000	
Total For ASN470								13,696,680,000,000.00		1,256,000,000	628,000,000	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.80865				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.95180				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 31/03/2024 Spot Bond			9.96500	9.96500	9.96500	99.97314		11,958,000,000,000.00		1,200,000,000	600,000,000	
Total ASN473 SPOT								11,958,000,000,000.00		1,200,000,000	600,000,000	
Total For ASN473								11,958,000,000,000.00		1,200,000,000	600,000,000	
ASN47: On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	100.75988				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.66007				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.11078				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.13225				0.00	0	
Total ASN480 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 ASN480										0.00	0	
ASN48: On 25/05/2021 Spot Bond					0.00000	100.43058				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	99.93900				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	100.84791			3,040,180,000,000.00		286,000,000	143,000,000
Total ASN486 SPOT									3,040,180,000,000.00		286,000,000	143,000,000
Total For ASN486									3,040,180,000,000.00		286,000,000	143,000,000
ASN48: On 01/09/2025 Spot Bond					0.00000	100.11040				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.35895				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.33526				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	99.98800				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.26698				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.20073				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.20073				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 31/03/2021 Spot Bond					0.00000	99.98742				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.10759				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			9.00000	102.44799	9.00000	102.44110				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			8.18000	102.22695	8.18000	102.21868				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			8.36000	102.27550	8.36000	102.26751				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.36000	102.27550	8.36000	102.26751				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN514 On 08/04/2021 Spot Bond					0.00000	101.02765				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN517 On 14/04/2021 Spot Bond					0.00000	100.91099				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN518 On 31/07/2022 Spot Bond			9.10000	101.46097	9.10000	101.43603				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	101.76843	11.05000	101.73820		2,408,900,000,000.00		218,000,000	109,000,000	
Total ASN525 SPOT										2,408,900,000,000.00	218,000,000	109,000,000
Total For ASN525										2,408,900,000,000.00	218,000,000	109,000,000
ASN525 On 31/07/2024 Spot Bond			11.00000	101.76057	11.00000	101.73048		10,164,000,000,000.00		924,000,000	462,000,000	
Total ASN530 SPOT										10,164,000,000,000.00	924,000,000	462,000,000
Total For ASN530										10,164,000,000,000.00	924,000,000	462,000,000
ASN530 On 13/05/2021 Spot Bond					0.00000	100.50862				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN53: On 31/01/2024 Spot Bond			10.50000	101.68190	10.50000	101.65316				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.68190	10.50000	101.65316				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	99.88700				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.87368				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.55284				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	101.69764	10.60000	101.66863		20,458,000,000,000.00		1,930,000,000	965,000,000	
Total ASN545 SPOT								20,458,000,000,000.00		1,930,000,000	965,000,000	
Total For ASN545								20,458,000,000,000.00		1,930,000,000	965,000,000	
ASN55: On 31/01/2024 Spot Bond			10.47000	102.87399	10.47000	101.64852				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	101.65041	10.55000	101.62123				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.83540				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 10/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.64959				0.00	0	
Total ASN561 SPOT										0.00	0	
Total For ASN561										0.00	0	
ASN56: On 10/05/2021 Spot Bond					0.00000	100.65838				0.00	0	
Total ASN562 SPOT										0.00	0	
Total For ASN562										0.00	0	
ASN56: On 10/05/2021 Spot Bond					0.00000	100.65838				0.00	0	
Total ASN563 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 ASN563										0.00	0	
ASN56: On 17/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.59762				0.00	0	
Total ASN565 SPOT										0.00	0	
Total For ASN565										0.00	0	
ASN56: On 19/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.50668				0.00	0	
Total ASN566 SPOT										0.00	0	
Total For ASN566										0.00	0	
ASN56: On 24/05/2021 Spot Bond			5.15000	5.15000	5.15000	100.50795				0.00	0	
Total ASN567 SPOT										0.00	0	
Total For ASN567										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.57951				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.54756				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.48743				0.00	0	
Total ASN570 SPOT										0.00	0	
Total For ASN570										0.00	0	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.46035				0.00	0	
Total ASN571 SPOT										0.00	0	
Total For ASN571										0.00	0	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.47389				0.00	0	
Total ASN572 SPOT										0.00	0	
Total For ASN572										0.00	0	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.47389				0.00	0	
Total ASN573 SPOT										0.00	0	
Total For ASN573										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.23059				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.10381				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.22653				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 08/06/2021 Spot Bond			4.66200	4.66200	4.66200	100.31932				0.00	0	
Total ASN582 SPOT										0.00	0	
Total For ASN582										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.37866				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 07/09/2021 Spot Bond					0.00000	100.28641				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN58: On 13/02/2022 Spot Bond					0.00000	100.32984				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	100.32580				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	100.49637				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN592 SPOT										0.00	0	
Total For ASN592										0.00	0	
BAW21 On 24/03/2022 Spot Bond			6.05000	103.22044	6.05000	103.20372				0.00	0	1,050,000,0€
Total BAW21 SPOT										0.00	0	1,050,000,0€
Total For BAW21										0.00	0	1,050,000,0€
BAW21 On 24/03/2022 Spot Bond			9.30000	100.16838	9.30000	100.14364				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.30166				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.74139				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW29 On 22/02/2023 Spot Bond					0.00000	100.54177				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.58610				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	99.99997				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.52000	102.00001	6.52000	101.98203				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.66799				0.00	0	200,000,0€
Total BAW34 SPOT										0.00	0	200,000,0€
Total For BAW34										0.00	0	200,000,0€
BAW35 On 18/02/2022 Spot Bond					0.00000	100.56484				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.59104				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA5 On 31/03/2022 Spot Bond					0.00000	101.89226				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA6 On 30/09/2022 Spot Bond					0.00000	99.97861				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA6 On 31/03/2021 Spot Bond					0.00000	99.97897				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA6 On 31/03/2023 Spot Bond			8.85000	8.85000	8.85000	104.18480				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA7 On 30/06/2021 Spot Bond					0.00000	99.98076				0.00	0	
Total BAYA70 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 BAYA70										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.16665				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA71 On 31/03/2026 Spot Bond			10.98000	10.98000	10.98000	104.49406				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA72 On 31/03/2022 Spot Bond					0.00000	99.88688				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA73 On 01/07/2024 Spot Bond					0.00000	99.89604				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	99.72969				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	99.72982				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	99.68865				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.25065				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	99.97799				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	99.56986				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	99.97737				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	99.97745				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	99.97675				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	99.97785				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	99.97658				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYB15 On 30/06/2021 Spot Bond					0.00000	99.97475				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	99.97320				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	99.97320				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	99.97320				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	99.97282				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 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	
BAYB17 On 30/09/2022 Spot Bond					0.00000	99.97387				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.31890				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB2(On 30/06/2023 Spot Bond					0.00000	99.97267				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.72618				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.92500	7.92500	7.92500	104.66698				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.84183				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.83589				0.00	1,989,400,000	994,700,000
Total BDX31 SPOT										0.00	1,989,400,000	994,700,000
Total For BDX31										0.00	1,989,400,000	994,700,000
BDX32 On 01/04/2022 Spot Bond					0.00000	99.97356				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.35060				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.65000	106.39743	7.65000	106.37573				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.53487				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	101.35201				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			7.55000	105.45156	7.55000	105.42991				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	101.79701				0.00	824,400,000	412,200,000
Total BGL12 SPOT										0.00	824,400,000	412,200,000

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 BGL12										0.00	824,400,000	412,200,000
BGL13 On 20/08/2021 Spot Bond			6.65000	103.20009	6.65000	103.18177				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.64939				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.37594				0.00	609,800,000	304,900,000
Total BGL15 SPOT										0.00	609,800,000	304,900,000
Total For BGL15										0.00	609,800,000	304,900,000
BGL16 On 25/05/2022 Spot Bond					0.00000	100.68063				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.97560				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.64158				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.40800				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.58249				0.00	0	1,100,000,000
Total BGT01 SPOT										0.00	0	1,100,000,000
Total For BGT01										0.00	0	1,100,000,000
BID08 On 30/06/2022 Spot Bond					0.00000	100.54164				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.66153				0.00	1,766,400,000	883,200,000
Total BID09 SPOT										0.00	1,766,400,000	883,200,000
Total For BID09										0.00	1,766,400,000	883,200,000
BID10 On 15/11/2023 Spot Bond					0.00000	100.86805				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.39000	111.23651	6.39000	111.21717				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.23579				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.46850				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.46666				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.90174				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.05793				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.34607				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.21300				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.46600				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	64.36400				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 11/08/2021 Spot Bond					0.00000	100.58240				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.89556				0.00	1,047,200,000	523,600,00
Total BPPF11 SPOT										0.00	1,047,200,000	523,600,00
Total For BPPF11										0.00	1,047,200,000	523,600,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF1: On 09/10/2023 Spot Bond					0.00000	99.05455				0.00	1,293,600,000	646,800,000
Total BPPF13 SPOT										0.00	1,293,600,000	646,800,000
Total For BPPF13										0.00	1,293,600,000	646,800,000
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.54100				0.00	1,181,800,000	590,900,000
Total BPPF19 SPOT										0.00	1,181,800,000	590,900,000
Total For BPPF19										0.00	1,181,800,000	590,900,000
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.70773				0.00	1,114,600,000	557,300,000
Total BPPF20 SPOT										0.00	1,114,600,000	557,300,000
Total For BPPF20										0.00	1,114,600,000	557,300,000
BPPF2: On 26/02/2023 Spot Bond					0.00000	99.22718				0.00	0	0
Total BPPF21 SPOT										0.00	0	0
Total For BPPF21										0.00	0	0
BPPF2: On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BPPF22 SPOT										0.00	0	0
Total For BPPF22										0.00	0	0
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.08574				0.00	0	0
Total BPPF23 SPOT										0.00	0	0
Total For BPPF23										0.00	0	0
BPPF2: On 03/08/2021 Spot Bond					0.00000	100.76846				0.00	0	0
Total BPPF24 SPOT										0.00	0	0
Total For BPPF24										0.00	0	0
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.82844				0.00	0	0
Total BPPF25 SPOT										0.00	0	0
Total For BPPF25										0.00	0	0
BPPF2: On 12/10/2021 Spot Bond					0.00000	101.02403				0.00	0	0
Total BPPF26 SPOT										0.00	0	0
Total For BPPF26										0.00	0	0
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.10406				0.00	0	0
Total BPPF27 SPOT										0.00	0	0
Total For BPPF27										0.00	0	0
BPPF2: On 03/11/2021 Spot Bond					0.00000	100.73394				0.00	0	0
Total BPPF28 SPOT										0.00	0	0
Total For BPPF28										0.00	0	0
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.76843				0.00	0	0
Total BPPF29 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 BPPF29										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.79842				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.78900				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		920,000,000,000,000.00		79,200,000,000	50,000,000,00	
Total BWZJ24 SPOT								20,000,000,000,000.00		79,200,000,000	50,000,000,00	
Total For BWZJ24								20,000,000,000,000.00		79,200,000,000	50,000,000,00	
CBL26 On 06/05/2021 Spot Bond			5.25000	105.01124	5.25000	104.99622				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.61281				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.61612				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.42000	113.76727	7.42000	113.74450				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.67000	114.46253	7.67000	114.43886				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.30000	109.95658	8.30000	109.93227				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.72000	104.10507	9.72000	103.15341				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.23273				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.04574				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	101.12211				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.60534				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.64831				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.39033				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.47736				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	102.41677				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	159.51871	3.14000	159.41692				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.15000	2.15000	2.15000	159.54349				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	110.14257	4.77000	112.21300				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN317 On 20/03/2023 Spot Bond					0.00000	104.25700				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.65005				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.42000	108.51804	7.42000	108.49656				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	111.35540	8.70700	125.27100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.05328				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.05909				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	105.81437				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	99.24221	10.98000	99.21338				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	117.70800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	117.30509	6.50000	120.68900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	107.32100				0.00	0	
Total CLN385 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 CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	100.11233				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.69551				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.68967				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN44 On 24/05/2021 Spot Bond			6.14500	104.72046	6.14500	104.70300				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN45 On 31/01/2022 Spot Bond			2.15000	169.01240	2.15000	168.99313				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.26000	134.66993	5.26000	134.64320				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.70000	132.55870	5.70000	132.53083				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45 On 20/12/2021 Spot Bond					0.00000	103.97000				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN45 On 17/11/2021 Spot Bond					0.00000	100.66842				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN45 On 29/11/2021 Spot Bond					0.00000	100.70630				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN46 On 29/11/2021 Spot Bond					0.00000	100.82923				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN46 On 13/03/2022 Spot Bond			6.85000	103.37901	6.85000	103.36010				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	100.63957				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	100.13102				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.44749				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN469 On 19/11/2022 Spot Bond					0.00000	100.72334				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 23/06/2021 Spot Bond					0.00000	100.20800				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN475 On 29/11/2021 Spot Bond			100.00000	65.26182	100.00000	65.11579				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN480 On 20/05/2021 Spot Bond					0.00000	100.71525				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	100.75063				0.00	609,400,000	304,700,000
Total CLN483 SPOT										0.00	609,400,000	304,700,000
Total For CLN483										0.00	609,400,000	304,700,000
CLN483 On 02/12/2021 Spot Bond					0.00000	100.91204				0.00	1,030,400,000	515,200,000
Total CLN484 SPOT										0.00	1,030,400,000	515,200,000
Total For CLN484										0.00	1,030,400,000	515,200,000
CLN484 On 02/12/2021 Spot Bond			6.34500	105.29203	6.34500	105.27397				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN487 On 23/06/2021 Spot Bond			10.16000	104.33962	10.16000	104.97200				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.65000	104.68011	6.65000	104.66119				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	100.44748				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	100.13120				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	100.48618				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			7.05000	109.78100	7.05000	109.76034				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.63228				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN499 On 20/05/2021 Spot Bond					0.00000	100.57273				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	101.28696				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.36151				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.71596				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.77772				0.00	0	
Total CLN505 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 CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.37487				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.87963				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	94.22607				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	100.42350	9.96000	100.39698				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	104.16309	10.01000	104.13513				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.56410				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	102.37187	9.60000	103.15722				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.27725				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.44232				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 13/05/2021 Spot Bond					0.00000	100.67246				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	100.53917	9.20000	100.51461				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2021 Spot Bond					0.00000	100.95125				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.48266				0.00	504,600,000	252,300,000
Total CLN526 SPOT										0.00	504,600,000	252,300,000
Total For CLN526										0.00	504,600,000	252,300,000
CLN526 On 21/02/2024 Spot Bond					0.00000	102.05083				0.00	0	0
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.48685				0.00	0	0
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	100.90235				0.00	0	0
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2023 Spot Bond					0.00000	100.27725				0.00	0	0
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.12190				0.00	0	0
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	101.16367				0.00	0	0
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.15000	106.22003	9.15000	106.19378				0.00	0	0
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.82433				0.00	0	0
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.98837				0.00	0	0
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	101.32849				0.00	0	0
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN54 On 20/12/2023 Spot Bond					0.00000	130.85600				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.45861				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
CLN54 On 17/01/2024 Spot Bond					0.00000	101.29941				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.62000	106.97458	8.62000	106.94965				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			8.67000	104.69669	8.67000	104.67254				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			8.76000	109.10506	8.76000	109.07923				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	297.73462				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 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	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.71347				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.71231				0.00	1,026,200,000	513,100,00
Total CLN557 SPOT										0.00	1,026,200,000	513,100,00
Total For CLN557										0.00	1,026,200,000	513,100,00
CLN55 On 24/11/2024 Spot Bond					0.00000	100.54425				0.00	0	
Total CLN558 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 CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.47384				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	122.30900				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.75968				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	103.71522	10.19000	103.74182				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			8.62000	109.64630	8.62000	109.62075				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.79422				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.51839				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	103.77100				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.41219				0.00	0	150,000,00
Total CLN567 SPOT										0.00	0	150,000,00
Total For CLN567										0.00	0	150,000,00
CLN568 On 11/02/2024 Spot Bond					0.00000	100.71491				0.00	0	50,000,00
Total CLN568 SPOT										0.00	0	50,000,00
Total For CLN568										0.00	0	50,000,00
CLN569 On 13/05/2021 Spot Bond					0.00000	100.75673				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN570 On 13/05/2021 Spot Bond					0.00000	100.84264				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			8.85000	108.02000	8.85000	107.99416				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.74987				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	100.92664				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	100.71875				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.23467				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.13317				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	101.11501				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	99.89107				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.74985				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.43105				0.00	0	27,500,000.00
Total CLN582 SPOT										0.00	0	27,500,000.00
Total For CLN582										0.00	0	27,500,000.00
CLN582 On 16/09/2025 Spot Bond					0.00000	100.25840				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN584 On 18/04/2022 Spot Bond					0.00000	101.00854				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond					0.00000	100.41917				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.70577				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.31509				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.21305				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.18629				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	100.25350				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.04018				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			3.68000	139.38738	3.68000	112.30249				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.53503				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2022 Spot Bond					0.00000	100.01398				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.53503				0.00	0	
Total CLN596 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 CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.16653				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	99.89769				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.28686				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.18629				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.18629				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	99.93000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.26103				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.75521				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.67489				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.45532				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.15400				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.55648				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	103.87719	9.32000	103.85119				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.94327				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.87839				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.33929				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.53697				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.43096				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.08615				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	96.79400				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	101.75552				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.12848				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN619 On 30/11/2021 Spot Bond					0.00000	100.41915				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.88766				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.88439				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2021 Spot Bond					0.00000	100.81783				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	93.87600				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	101.00583				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.70000	105.47994	6.70000	105.46074				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.70030				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	90.43233				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.61000	59.63697	12.61000	80.02000				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2021 Spot Bond					0.00000	100.51574				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.32000	101.66772	9.32000	101.64214				0.00	0	
Total CLN630 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 CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.69712				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/05/2021 Spot Bond					0.00000	100.52389				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	101.56213				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/05/2022 Spot Bond					0.00000	100.75200				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	102.22628				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.53306				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.69394				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2022 Spot Bond					0.00000	100.85136				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN63 On 12/08/2022 Spot Bond					0.00000	100.65610				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.75744				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	101.01439				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.53599				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.18269				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.93536				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.18301				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.69394				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.44266				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.69394				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.55607				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.69394				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	100.27300				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.13604				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN657 On 13/10/2026 Spot Bond					0.00000	101.64042				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	100.84214				0.00	1,851,400,000	925,700,000
Total CLN658 SPOT										0.00	1,851,400,000	925,700,000
Total For CLN658										0.00	1,851,400,000	925,700,000
CLN659 On 20/06/2023 Spot Bond					0.00000	100.11658				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN660 On 20/12/2023 Spot Bond					0.00000	100.12090				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	99.09400				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	99.27200				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	103.86200				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	126.78900				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.78239				0.00	1,278,600,000	639,300,000
Total CLN665 SPOT										0.00	1,278,600,000	639,300,000
Total For CLN665										0.00	1,278,600,000	639,300,000
CLN666 On 02/04/2026 Spot Bond					0.00000	99.87614				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.83356				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	107.21318				0.00	0	
Total CLN668 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.00503				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.47460				0.00	866,400,000	433,200,000
Total CLN670 SPOT										0.00	866,400,000	433,200,000
Total For CLN670										0.00	866,400,000	433,200,000
CLN671 On 19/08/2025 Spot Bond					0.00000	100.76802				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	100.31585				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.23387	139.74704	4.23387	113.54931				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.23387	139.74704	4.23387	113.55004				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN675 On 18/06/2021 Spot Bond					0.00000	100.43531				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.78388				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	100.82617				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN678 On 02/06/2021 Spot Bond					0.00000	100.73689				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.11226				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.82583				0.00	1,266,400,000	633,200,000

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 CLN680 SPOT										0.00	1,266,400,000	633,200,00
Total For CLN680										0.00	1,266,400,000	633,200,00
CLN680 On 19/08/2025 Spot Bond					0.00000	100.79763				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.31241				0.00	660,400,000	330,200,00
Total CLN682 SPOT										0.00	660,400,000	330,200,00
Total For CLN682										0.00	660,400,000	330,200,00
CLN682 On 21/06/2023 Spot Bond					0.00000	100.10740				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.11043				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.72978				0.00	2,527,600,000	1,263,800,00
Total CLN685 SPOT										0.00	2,527,600,000	1,263,800,00
Total For CLN685										0.00	2,527,600,000	1,263,800,00
CLN685 On 21/06/2023 Spot Bond					0.00000	100.12769				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	100.13117				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.13092				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.11510				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.05324				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.11518				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN693 On 17/05/2025 Spot Bond					0.00000	100.86294				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN694 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	92.36775				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN695 On 07/07/2021 Spot Bond					0.00000	101.49661				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	92.03577				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	84.53365				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	82.96248				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	102.91570				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.40110				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.64467				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	83.45188				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	79.87836				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.24429				0.00	1,404,800,000	702,400,000
Total CLN704 SPOT										0.00	1,404,800,000	702,400,000

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 CLN704										0.00	1,404,800,000	702,400,000
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.11878				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	86.49704				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	100.84730				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.28225				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.11228				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	81.55095				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	81.80032		903,555,000,000.00		81,000,000	81,000,000	
Total CLN711 SPOT								903,555,000,000.00		81,000,000	81,000,000	
Total For CLN711								903,555,000,000.00		81,000,000	81,000,000	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.25660				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.61838				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.11304				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.11304				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.11304				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.56512				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 20/06/2021 Spot Bond					0.00000	100.09238				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.25395				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	79.53779				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	79.86793				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.38948				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	80.59565				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.10380				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.10380				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.10380				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.10568				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN728 On 21/06/2025 Spot Bond					0.00000	100.10568				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.10568				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.16106				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.22910				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.88666				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.25910				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	100.81256				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.92500	104.68933	7.92500	104.66698				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.66012				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.05000	112.02456	8.05000	112.00028				0.00	0	13,000,000.00
Total COJ05 SPOT										0.00	0	13,000,000.00
Total For COJ05										0.00	0	13,000,000.00
COJ08 On 22/06/2026 Spot Bond			9.77000	109.85397	9.77000	109.82519				0.00	0	
Total COJ08 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 COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.83000	112.57691	6.83000	112.55614				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			7.48500	102.90493	7.48500	102.88416				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			10.18000	100.01653	10.18000	99.98926				0.00	0	100,000,00
Total COT02 SPOT										0.00	0	100,000,00
Total For COT02										0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			10.27000	98.94232	10.27000	98.91510				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			9.85000	9.85000	9.85000	106.83137				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.56010				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.11511				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.11266				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.81432				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.41986				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.09879				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.30526				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.11448				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.01517				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.32212				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.26323				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.52431				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.55600				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.02000	9.02000	9.02000	108.09259				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.03342				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.56743				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			6.60000	103.04304	6.60000	103.02467				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.96500	106.21711	6.96500	106.19703		228,787,713,000.00		32,848,200	127,343,500	
Total DV23 SPOT								228,787,713,000.00		32,848,200	127,343,500	
Total For DV23								228,787,713,000.00		32,848,200	127,343,500	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DV23/R On 27/02/2023 Spot Bond			100.00000	29.84212	100.00000	29.77535			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	29.84212	100.00000	29.77535			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			6.52000	109.30415	6.52000	109.28478			0.00	0	
Total DV24 SPOT									0.00	0	
Total For DV24									0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.07750	9.69000	101.05108			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.07750	9.69000	101.05108			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.95000	91.83531	11.95000	91.80587			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	101.12223	10.10000	101.09471			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.12223	10.10000	101.09471			0.00	0	
Total DV29/R213 SPOT									0.00	0	
Total For DV29/R213									0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.43259			0.00	0	
Total DVF21 SPOT									0.00	0	
Total For DVF21									0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.74470			0.00	0	
Total DVF22 SPOT									0.00	0	
Total For DVF22									0.00	0	
DVF22B On 29/08/2022 Spot Bond					0.00000	99.47755			0.00	0	
Total DVF22B SPOT									0.00	0	
Total For DVF22B									0.00	0	
DVF22C On 24/10/2022 Spot Bond					0.00000	101.11753			0.00	0	
Total DVF22C SPOT									0.00	0	
Total For DVF22C									0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.25082			0.00	0	
Total DVF24 SPOT									0.00	0	
Total For DVF24									0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.54776			0.00	0	
Total DVF25 SPOT									0.00	0	
Total For DVF25									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF26 On 02/04/2026 Spot Bond					0.00000	95.83519				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.32605				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.37190				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	97.83687				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.85530				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.77269				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.84858				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.81767				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.60657				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.63583				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.55000	105.13794	4.55000	105.12503				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			6.05500	103.81942	6.05500	103.80260				0.00	0	
Total ECN22 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 ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.96000	108.31321	6.96000	108.29307				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.08000	105.16359	5.08000	105.14347				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.09000	91.89478	5.09000	91.87695				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	132.25172	2.25000	132.23626				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.11000	140.63509	4.09000	140.78865				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.10300	126.66302	4.10300	126.64186				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.14500	122.61158	4.14500	122.59094				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.72000	108.60781	4.72000	108.58791				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.06000	93.93704	5.06000	93.91890				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	132.25172	2.25000	132.23626				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	146.19931				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	143.86372				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN002 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	
ELN003 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	
ELN004 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	
ELN005 On 09/06/2025 Spot Bond					0.00000	110.86375				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN006 On 17/06/2025 Spot Bond					0.00000	109.92881				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN007 On 17/06/2021 Spot Bond					0.00000	110.23365				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	108.56809				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	100.84082				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 22/04/2022 Spot Bond					0.00000	102.19658				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN011 On 23/12/2021 Spot Bond					0.00000	100.52131				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.34000	105.93389	9.34000	105.90718				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM04 On 16/05/2028 Spot Bond			11.55000	11.55000	11.55000	96.78068				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.90000	11.90000	11.90000	101.15457				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.42000	105.57239	9.42000	104.28175				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.42000	9.42000	9.42000	105.14878				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.08000	12.08000	12.08000	78.89999				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.00500	11.00500	11.00500	101.81596				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.08000	12.08000	12.08000	96.26823				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.48455				0.00	2,624,400,000	1,312,200,00
Total EPF014 SPOT										0.00	2,624,400,000	1,312,200,00
Total For EPF014										0.00	2,624,400,000	1,312,200,00
EPF015 On 04/06/2023 Spot Bond					0.00000	100.40233				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.30643				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.31538				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.22508				0.00	0	
Total EPF018 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 EPF018										0.00	0	
EPF018 On 12/09/2022 Spot Bond					0.00000	100.26015				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF019 On 07/11/2022 Spot Bond					0.00000	100.72658				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF020 On 02/09/2023 Spot Bond					0.00000	100.44158				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.71061				0.00	576,200,000	288,100,000
Total EPFC47 SPOT										0.00	576,200,000	288,100,000
Total For EPFC47										0.00	576,200,000	288,100,000
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.25361				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.38536				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.39629				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	101.03724				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.31118				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	100.86607				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.61277				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.58483				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.65739				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.59041				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.61830				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.57594				0.00	907,600,000	453,800,000
Total ERSA26 SPOT										0.00	907,600,000	453,800,000
Total For ERSA26										0.00	907,600,000	453,800,000
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.56252				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.64618				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.35000	107.96045	6.35000	107.94181				0.00	0	53,000,000
Total ES23 SPOT										0.00	0	53,000,000
Total For ES23										0.00	0	53,000,000
ES23/R On 25/01/2023 Spot Bond			10.00000	101.76757	10.00000	101.74014				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.53000	97.23369	8.53000	97.21137			992,950,004,000.00		116,406,800	6,586,258,900
Total ES26 SPOT									992,950,004,000.00		116,406,800	6,586,258,900
Total For ES26									992,950,004,000.00		116,406,800	6,586,258,900
ES26/R On 02/04/2026 Spot Bond			7.85000	99.95771	7.85000	99.93656				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.94500	71.87625	11.96000	71.77791			1,459,698,112,000.00		122,201,600	2,846,779,900
Total ES33 SPOT									1,459,698,112,000.00		122,201,600	2,846,779,900
Total For ES33									1,459,698,112,000.00		122,201,600	2,846,779,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES33/R On 15/09/2033 Spot Bond			7.50000	100.32064	7.50000	100.30057				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.45500	74.38684	12.45500	74.36216			935,061,616,000.00		75,075,200	7,764,499,200
Total ES42 SPOT									935,061,616,000.00		75,075,200	7,764,499,200
Total For ES42									935,061,616,000.00		75,075,200	7,764,499,200
ES42/R On 25/04/2042 Spot Bond			8.50000	103.65567	8.50000	103.63198				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	100.98388				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.33511				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.28550				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.11419				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.99815				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.53340				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.63048				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.65967				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.91094				0.00	0	
Total FIFB18 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 FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.45759				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.54545				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	100.61857				0.00	0	5,700,000,00
Total FRB13 SPOT										0.00	0	5,700,000,00
Total For FRB13										0.00	0	5,700,000,00
FRB14 On 02/06/2021 Spot Bond			5.55000	5.55000	5.55000	103.98804				0.00	0	5,190,000,00
Total FRB14 SPOT										0.00	0	5,190,000,00
Total For FRB14										0.00	0	5,190,000,00
FRB17 On 08/01/2022 Spot Bond					0.00000	103.26251				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	101.68786				0.00	1,036,200,000	518,100,00
Total FRB18 SPOT										0.00	1,036,200,000	518,100,00
Total For FRB18										0.00	1,036,200,000	518,100,00
FRB19 On 14/04/2021 Spot Bond			7.32000	105.87523	7.32000	105.85407				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	101.65205				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.21830				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.10706				0.00	0	350,000,00
Total FRB22 SPOT										0.00	0	350,000,00
Total For FRB22										0.00	0	350,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	102.17261				0.00	0	50,000,00

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 FRB23 SPOT										0.00	0	50,000,00
Total For FRB23										0.00	0	50,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	103.85802				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	103.55368				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	100.49255				0.00	912,600,000	456,300,00
Total FRB26 SPOT										0.00	912,600,000	456,300,00
Total For FRB26										0.00	912,600,000	456,300,00
FRB27 On 03/06/2026 Spot Bond			9.12000	107.61510	9.12000	107.58874				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.66466				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.20500	170.33258	1.20500	170.31755			409,700,000,000.00		340,000,000	170,000,00
Total FRBI22 SPOT									409,700,000,000.00		340,000,000	170,000,00
Total For FRBI22									409,700,000,000.00		340,000,000	170,000,00
FRBI23 On 07/12/2023 Spot Bond			2.36000	312.93611	2.36000	312.89873			118,000,000,000.00		50,000,000	20,000,00
Total FRBI23 SPOT									118,000,000,000.00		50,000,000	20,000,00
Total For FRBI23									118,000,000,000.00		50,000,000	20,000,00
FRBI25 On 31/01/2025 Spot Bond			2.52500	2.52500	2.52500	148.68514			0.00		0	
Total FRBI25 SPOT									0.00		0	
Total For FRBI25									0.00		0	
FRBI28 On 31/03/2028 Spot Bond			3.88000	191.42938	3.88000	191.39865			0.00		0	
Total FRBI28 SPOT									0.00		0	
Total For FRBI28									0.00		0	
FRBI29 On 31/03/2029 Spot Bond			4.23000	4.23000	4.23000	101.67926			0.00		0	
Total FRBI29 SPOT									0.00		0	
Total For FRBI29									0.00		0	
FRBI33 On 07/12/2033 Spot Bond			4.92000	4.92000	4.92000	210.61148			98,400,000,000.00		20,000,000	10,000,00
Total FRBI33 SPOT									98,400,000,000.00		20,000,000	10,000,00
Total For FRBI33									98,400,000,000.00		20,000,000	10,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI46 On 31/03/2046 Spot Bond			5.68000	82.33784	5.68000	82.32065				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.15000	91.32450	5.15000	91.30664				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			6.42335	6.42335	6.42335	79.92214				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			6.49953	6.49953	6.49953	79.12733				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.86000	3.86000	3.86000	141.62911				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	94.62571				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			2.26000	168.85978	2.26000	168.84003				0.00	0	
Total FRC221 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 FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.12000	167.67431	3.12000	167.65075				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.83584				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.23343				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.89201				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	100.48559				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.81766				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.95180				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	101.53746				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.53801				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.12470				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	109.52878				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	100.97044				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.15892				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	107.63046				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.10894				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	101.30335				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 18/04/2021 Spot Bond					0.00000	100.97454				0.00	505,600,000	252,800,000
Total FRC293 SPOT										0.00	505,600,000	252,800,000
Total For FRC293										0.00	505,600,000	252,800,000
FRC293 On 18/04/2021 Spot Bond					0.00000	100.95514				0.00	505,600,000	252,800,000
Total FRC294 SPOT										0.00	505,600,000	252,800,000
Total For FRC294										0.00	505,600,000	252,800,000
FRC294 On 14/05/2024 Spot Bond					0.00000	100.67217				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.68387				0.00	0	200,000,000
Total FRC297 SPOT										0.00	0	200,000,000
Total For FRC297										0.00	0	200,000,000
FRC297 On 20/06/2024 Spot Bond					0.00000	100.14358				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	102.78267				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30: On 11/11/2024 Spot Bond					0.00000	103.34206				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.60048				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.91828				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.45005				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.34281				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.10663				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.12233				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.13412				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	99.20004				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.24999				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.96486				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	97.72516				0.00	0	
Total FRC318 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 FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.13398				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.13709				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.12352				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	99.90517				0.00	1,193,200,000	596,600,00
Total FRC325 SPOT										0.00	1,193,200,000	596,600,00
Total For FRC325										0.00	1,193,200,000	596,600,00
FRC32: On 20/12/2022 Spot Bond					0.00000	100.45637				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	99.99994				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	100.46811				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.72261				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 15/10/2022 Spot Bond					0.00000	101.07021				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	100.54853				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 13/09/2021 Spot Bond					0.00000	107.58952				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	103.66406				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	100.32376				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	100.92898				0.00	1,319,400,000	659,700,000
Total FRC339 SPOT										0.00	1,319,400,000	659,700,000
Total For FRC339										0.00	1,319,400,000	659,700,000
FRC339 On 20/02/2024 Spot Bond					0.00000	101.12300				0.00	1,871,600,000	935,800,000
Total FRC340 SPOT										0.00	1,871,600,000	935,800,000
Total For FRC340										0.00	1,871,600,000	935,800,000
FRC340 On 20/12/2024 Spot Bond					0.00000	100.15824				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 17/08/2021 Spot Bond					0.00000	100.55359				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	100.11134				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	101.15108				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 03/08/2021 Spot Bond					0.00000	100.79846				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC345 On 20/12/2025 Spot Bond					0.00000	100.14359				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	100.02488				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	101.09094				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC349 On 31/07/2023 Spot Bond					0.00000	101.03357				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC350 On 31/07/2021 Spot Bond					0.00000	100.93557				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC351 On 31/08/2023 Spot Bond					0.00000	100.53989				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC352 On 02/05/2023 Spot Bond					0.00000	101.58727				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC353 On 31/07/2023 Spot Bond					0.00000	101.04992				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC354 On 30/09/2021 Spot Bond					0.00000	99.98532				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC355 On 31/07/2023 Spot Bond					0.00000	101.05155				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.02688				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	100.93737				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC358 On 31/01/2022 Spot Bond					0.00000	100.61239				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC359 On 14/11/2022 Spot Bond					0.00000	101.26143				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.58896				0.00	0	
Total FRC360 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 FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.54880				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.90000	2.90000	2.90000	167.95371				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.84000	2.84000	2.84000	168.03648				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.82000	2.82000	2.82000	168.06408				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.48000	98.28889	4.48000	98.27164				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.99000	104.86220	4.99000	104.84215				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.36297				0.00	660,000,000	2,920,000,000
Total FRJ022 SPOT										0.00	660,000,000	2,920,000,000
Total For FRJ022										0.00	660,000,000	2,920,000,000
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.51044				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.14319				0.00	1,100,000,000	550,000,000
Total FRJ22 SPOT										0.00	1,100,000,000	550,000,000
Total For FRJ22										0.00	1,100,000,000	550,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.87453				0.00	0	287,500,000
Total FRJ23 SPOT										0.00	0	287,500,000
Total For FRJ23										0.00	0	287,500,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.68184				0.00	0	2,000,000,000
Total FRJ24 SPOT										0.00	0	2,000,000,000
Total For FRJ24										0.00	0	2,000,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.64509				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.65019				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.70501				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.18579				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.33800	4.33800	4.33800	95.13171				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.91000	4.91000	4.91000	105.94052				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.32414				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.85768				0.00	0	147,391,3€
Total FRS104 SPOT										0.00	0	147,391,3€
Total For FRS104										0.00	0	147,391,3€
FRS10 On 31/01/2038 Spot Bond			5.05000	104.04742	5.05000	104.02735				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.77000	213.77548	4.77000	213.73601				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.19000	102.17570	5.19000	102.15560				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.80000	4.80000	4.80000	213.10663				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS114 On 31/01/2025 Spot Bond			3.41000	143.98463	3.41000	143.96326				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	124.29081	3.70500	124.27138				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.99000	104.86220	4.99000	104.84215				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.92000	210.65121	4.92000	210.61148				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			4.97000	209.62211	4.97000	209.58231				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.94000	117.45692	2.94000	146.44892				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.00000	209.00758	5.00000	208.96774				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.19000	102.17570	5.19000	102.15560				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.63000	182.63015	4.63000	182.59715				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.94000	92.81504	5.94000	92.79493				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.52000	183.89147	4.52000	183.85878				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.58000	183.20224	4.58000	183.16940				0.00	0	
Total FRS131 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 FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.51000	198.88885	5.51000	198.84821				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.89000	93.40575	5.89000	93.38562				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.19000	5.19000	5.19000	102.15560				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.17000	102.44058	5.17000	102.42049				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.39000	185.39492	4.39000	185.36260				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.28000	203.37649	5.28000	203.33619				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.52000	183.89147	4.52000	183.85878				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.52000	183.89147	4.52000	183.85878				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.81000	180.58733	4.81000	180.55381				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.71000	142.42454	3.71000	142.40224				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.96000	169.27650	1.96000	169.25808				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.87000	179.91217	4.87000	179.87849				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.91000	179.46365	4.91000	179.42989				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15(On 31/01/2025 Spot Bond			3.68000	142.57967	3.68000	142.55746				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.38500	185.45302	4.38500	185.42072				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.92000	4.92000	4.92000	179.31792				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS16(On 06/06/2025 Spot Bond					0.00000	17.44678				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS17(On 01/08/2022 Spot Bond					0.00000	6.19177				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	101.03330				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	101.14001				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17(On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS17(On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18(On 18/09/2023 Spot Bond					0.00000	100.18468				0.00	300,000,000	100,000,000
Total FRS180 SPOT										0.00	300,000,000	100,000,000
Total For FRS180										0.00	300,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS182 On 27/09/2025 Spot Bond					0.00000	100.01537				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS183 On 04/10/2021 Spot Bond					0.00000	148.85185				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	164.84195				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	149.78002				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	159.60521				0.00	0	609,355,3€
Total FRS187 SPOT										0.00	0	609,355,3€
Total For FRS187										0.00	0	609,355,3€
FRS194 On 19/06/2026 Spot Bond					0.00000	42.81311				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.71910				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.82742				0.00	300,000,000	100,000,0€
Total FRS199 SPOT										0.00	300,000,000	100,000,0€
Total For FRS199										0.00	300,000,000	100,000,0€
FRS200 On 12/08/2025 Spot Bond					0.00000	100.71866				0.00	300,000,000	100,000,0€
Total FRS200 SPOT										0.00	300,000,000	100,000,0€
Total For FRS200										0.00	300,000,000	100,000,0€
FRS201 On 06/08/2025 Spot Bond					0.00000	100.49209				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS202 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	101.15403				0.00	0	
Total FRS206 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 FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.58784				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 03/09/2021 Spot Bond					0.00000	124.03376				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.09616				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	102.35444				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.11134				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS227 On 31/07/2022 Spot Bond					0.00000	101.58916				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS229 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	
FRS230 On 14/08/2027 Spot Bond					0.00000	100.70236				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS232 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS233 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS234 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	
FRS235 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	105.94740				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS238 On 13/10/2023 Spot Bond					0.00000	107.34708				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23(On 23/10/2025 Spot Bond					0.00000	103.00836				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24(On 31/03/2032 Spot Bond					0.00000	98.79694				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24(On 04/12/2022 Spot Bond					0.00000	100.49864				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24(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	
FRS24(On 09/12/2023 Spot Bond					0.00000	100.52165				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24(On 29/12/2025 Spot Bond					0.00000	98.42770				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24(On 20/12/2021 Spot Bond					0.00000	100.07336				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24(On 19/01/2024 Spot Bond					0.00000	101.75051				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24(On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS24(On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25(On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS25(On 31/01/2022 Spot Bond					0.00000	100.60013				0.00	0	
Total FRS251 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 FRS251									0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.50313			0.00	0	
Total FRS252 SPOT									0.00	0	
Total For FRS252									0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	100.00000			0.00	0	
Total FRS253 SPOT									0.00	0	
Total For FRS253									0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.43882			0.00	0	
Total FRS254 SPOT									0.00	0	
Total For FRS254									0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.38548			0.00	0	
Total FRS255 SPOT									0.00	0	
Total For FRS255									0.00	0	
FRS25 On 04/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FRS256 SPOT									0.00	0	
Total For FRS256									0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000			0.00	0	
Total FRS257 SPOT									0.00	0	
Total For FRS257									0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	96.33603			0.00	0	195,875,40
Total FRS258 SPOT									0.00	0	195,875,40
Total For FRS258									0.00	0	195,875,40
FRS25 On 24/03/2022 Spot Bond					0.00000	100.18969			0.00	0	
Total FRS259 SPOT									0.00	0	
Total For FRS259									0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.11695			0.00	0	
Total FRS260 SPOT									0.00	0	
Total For FRS260									0.00	0	
FRS26 On 28/02/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FRS261 SPOT									0.00	0	
Total For FRS261									0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.16000	2.16000	2.16000	314.45319			0.00	0	
Total FRS36 SPOT									0.00	0	
Total For FRS36									0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.90000	316.52225	1.90000	316.48840			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	316.48840				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.20000	170.33960	1.20000	170.32462				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.20000	170.33960	1.20000	170.32462				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.81345				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.89000	97.66186	4.89000	97.64347				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.29000	72.41017	4.29000	108.30820				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.83000	2.83000	2.83000	147.03784				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.11000	3.11000	3.11000	145.54414				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	308.29259				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.43000	5.43000	5.43000	104.79810				0.00	0	87,500,0€
Total FRX23 SPOT										0.00	0	87,500,0€
Total For FRX23										0.00	0	87,500,0€
FRX24 On 10/12/2024 Spot Bond			6.37000	117.47896	6.37000	117.45872				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX25 On 26/07/2025 Spot Bond			6.95000	112.00781	6.95000	111.98667				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.45000	109.09223	7.45000	109.07032			126,985,250,000.00		17,045,000	66,328,00
Total FRX26 SPOT									126,985,250,000.00		17,045,000	66,328,00
Total For FRX26									126,985,250,000.00		17,045,000	66,328,00
FRX27 On 07/03/2027 Spot Bond			7.56000	113.04619	7.56000	113.02339				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.93000	113.75785	7.93000	113.73341				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.98500	106.16390	8.98500	106.13813				0.00	0	10,000,00
Total FRX30 SPOT										0.00	0	10,000,00
Total For FRX30										0.00	0	10,000,00
FRX31 On 21/02/2031 Spot Bond			9.81000	99.04342	9.81000	99.01721				0.00	0	10,000,00
Total FRX31 SPOT										0.00	0	10,000,00
Total For FRX31										0.00	0	10,000,00
FRX32 On 31/03/2032 Spot Bond			9.19000	109.08589	9.19000	109.05897				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.52000	75.19788	11.52000	75.17474				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.04667				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.31043				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.50212				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.45016				0.00	0	
Total FS7A1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.47760				0.00	874,800,000	437,400,00
Total FS7A2 SPOT										0.00	874,800,000	437,400,00
Total For FS7A2										0.00	874,800,000	437,400,00
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.49425				0.00	924,000,000	462,000,00
Total FS7A3 SPOT										0.00	924,000,000	462,000,00
Total For FS7A3										0.00	924,000,000	462,000,00
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.49915				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.53319				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.40616				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.44668				0.00	656,000,000	328,000,00
Total GH5A11 SPOT										0.00	656,000,000	328,000,00
Total For GH5A11										0.00	656,000,000	328,000,00
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.65997				0.00	1,867,400,000	933,700,00
Total GH5A21 SPOT										0.00	1,867,400,000	933,700,00
Total For GH5A21										0.00	1,867,400,000	933,700,00
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.46818				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.70107				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.44004				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.83000	109.90296	3.83000	109.88546				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.00023				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.76905				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.55424				0.00	1,727,600,000	863,800,000
Total GRT14 SPOT										0.00	1,727,600,000	863,800,000
Total For GRT14										0.00	1,727,600,000	863,800,000
GRT16 On 17/10/2021 Spot Bond					0.00000	101.14622				0.00	2,000,000,000	2,200,000,000
Total GRT16 SPOT										0.00	2,000,000,000	2,200,000,000
Total For GRT16										0.00	2,000,000,000	2,200,000,000
GRT17 On 17/10/2023 Spot Bond			6.53000	112.96242	6.53000	112.94247				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.40650				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.72040				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			9.07000	101.75457	9.07000	101.72977				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.99644				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.09314				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.17941				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.61628				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT26 On 09/03/2028 Spot Bond					0.00000	101.12520				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.71496				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.25927				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.27006				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	96.90380				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.40483				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	98.95584				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.18432				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.58971				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.22044				0.00	784,800,000	392,400,000
Total GRT36 SPOT										0.00	784,800,000	392,400,000
Total For GRT36										0.00	784,800,000	392,400,000
GRT38 On 31/03/2026 Spot Bond					0.00000	99.98656				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.82409				0.00	0	
Total GRT39 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 GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.24518				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.66541				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.52561				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.09505				0.00	2,944,000,000	1,472,000,000
Total GRT45 SPOT										0.00	2,944,000,000	1,472,000,000
Total For GRT45										0.00	2,944,000,000	1,472,000,000
GRT46 On 24/06/2021 Spot Bond					0.00000	100.09037				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.02241				0.00	1,118,800,000	559,400,000
Total H10T1 SPOT										0.00	1,118,800,000	559,400,000
Total For H10T1										0.00	1,118,800,000	559,400,000
H10T2 On 30/09/2022 Spot Bond					0.00000	99.99992				0.00	1,522,400,000	761,200,000
Total H10T2 SPOT										0.00	1,522,400,000	761,200,000
Total For H10T2										0.00	1,522,400,000	761,200,000
H10T3 On 28/10/2021 Spot Bond					0.00000	101.38238				0.00	1,387,800,000	693,900,000
Total H10T3 SPOT										0.00	1,387,800,000	693,900,000
Total For H10T3										0.00	1,387,800,000	693,900,000
H10T4 On 23/02/2023 Spot Bond					0.00000	101.41311				0.00	1,730,200,000	865,100,000
Total H10T4 SPOT										0.00	1,730,200,000	865,100,000
Total For H10T4										0.00	1,730,200,000	865,100,000
H12T1 On 28/09/2021 Spot Bond					0.00000	100.01137				0.00	1,198,600,000	599,300,000
Total H12T1 SPOT										0.00	1,198,600,000	599,300,000
Total For H12T1										0.00	1,198,600,000	599,300,000
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.40114				0.00	1,329,000,000	664,500,000
Total HC5T4 SPOT										0.00	1,329,000,000	664,500,000
Total For HC5T4										0.00	1,329,000,000	664,500,000
HILB07 On 11/07/2021 Spot Bond					0.00000	100.89120				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.16078				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.35897				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	99.84714				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.49122				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.35483				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.29501				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	99.98557				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	99.98640				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	99.98671				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.50000	311.85475	2.50000	311.81632				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.85000	2.85000	2.85000	315.97969				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	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
HWAY3 On 28/08/2030 Spot Bond			10.50500	100.04450	10.50500	100.01620			0.00	0	
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.81000	77.17349	4.81000	97.85933			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.02000	83.29130	12.02000	83.26444			0.00	0	4,350,000.00
Total HWAY34 SPOT									0.00	0	4,350,000.00
Total For HWAY34									0.00	0	4,350,000.00
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.55885	100.00000	10.53522			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.06000	82.52503	12.06000	82.49833			0.00	0	6,020,000.00
Total HWAY35 SPOT									0.00	0	6,020,000.00
Total For HWAY35									0.00	0	6,020,000.00
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.55784	100.00000	10.53421			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	101.19312			0.00	1,618,200,000	15,809,100.00
Total HWF11 SPOT									0.00	1,618,200,000	15,809,100.00
Total For HWF11									0.00	1,618,200,000	15,809,100.00
HWF12 On 29/07/2022 Spot Bond					0.00000	101.00216			0.00	2,754,800,000	1,377,400.00
Total HWF12 SPOT									0.00	2,754,800,000	1,377,400.00
Total For HWF12									0.00	2,754,800,000	1,377,400.00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.40881			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.27000	150.09645	2.26000	150.13379		166,405,715,956,000.00	73,306,482,800	374,841,425,800	
Total I2025 SPOT								166,405,715,956,000.00	73,306,482,800	374,841,425,800	
Total For I2025								166,405,715,956,000.00	73,306,482,800	374,841,425,800	
I2029 On 31/03/2029 Spot Bond			3.36000	108.34441	3.36000	108.32853		85,099,146,048,000.00	25,327,126,800	196,258,472,800	
Total I2029 SPOT								85,099,146,048,000.00	25,327,126,800	196,258,472,800	
Total For I2029								85,099,146,048,000.00	25,327,126,800	196,258,472,800	
I2033 On 28/02/2033 Spot Bond			3.98000	103.48127	3.98000	103.46449		369,571,319,292,000.00	92,857,115,400	158,089,769,400	
Total I2033 SPOT								369,571,319,292,000.00	92,857,115,400	158,089,769,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For I2033									9,571,319,292,000.00	92,857,115,400	158,089,769,400
I2038 On 31/01/2038 Spot Bond			4.24000	115.72136	4.29000	114.93707			530,349,548,144,000.00	125,082,440,600	393,297,612,800
Total I2038 SPOT									10,349,548,144,000.00	125,082,440,600	393,297,612,800
Total For I2038									10,349,548,144,000.00	125,082,440,600	393,297,612,800
I2046 On 31/03/2046 Spot Bond			4.16000	105.88473	4.16000	105.86693			875,201,031,744,000.00	210,384,863,400	585,308,973,000
Total I2046 SPOT									15,201,031,744,000.00	210,384,863,400	585,308,973,000
Total For I2046									15,201,031,744,000.00	210,384,863,400	585,308,973,000
I2050 On 31/12/2050 Spot Bond			4.22000	108.12505	4.15000	109.53675			394,452,370,876,000.00	93,472,125,800	369,572,184,400
Total I2050 SPOT									14,452,370,876,000.00	93,472,125,800	369,572,184,400
Total For I2050									14,452,370,876,000.00	93,472,125,800	369,572,184,400
IBL101 On 24/05/2022 Spot Bond			6.36500	6.36500	6.36500	106.10845			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.20593			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.62000	310.93158	2.62000	310.89226			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.48421			0.00	0	
Total IBL113 SPOT									0.00	0	
Total For IBL113									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.64929			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.50671			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.58744			0.00	0	
Total IBL119 SPOT									0.00	0	
Total For IBL119									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.11783			0.00	0	
Total IBL123 SPOT									0.00	0	
Total For IBL123									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.60186			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	101.08435				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.50822				0.00	956,000,000	478,000,000
Total IBL129 SPOT										0.00	956,000,000	478,000,000
Total For IBL129										0.00	956,000,000	478,000,000
IBL130 On 22/07/2022 Spot Bond					0.00000	101.04188				0.00	1,052,200,000	526,100,000
Total IBL130 SPOT										0.00	1,052,200,000	526,100,000
Total For IBL130										0.00	1,052,200,000	526,100,000
IBL132 On 12/08/2024 Spot Bond					0.00000	100.68735				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.48108				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.12869				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.53686				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.50267				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.67821				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.63028				0.00	300,000,000	100,000,000
Total IBL138 SPOT										0.00	300,000,000	100,000,000
Total For IBL138										0.00	300,000,000	100,000,000
IBL141 On 20/02/2023 Spot Bond					0.00000	100.48201				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL142 On 20/02/2022 Spot Bond					0.00000	100.47953				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.10862				0.00	300,000,000	100,000,000
Total IBL145 SPOT										0.00	300,000,000	100,000,000
Total For IBL145										0.00	300,000,000	100,000,000
IBL147 On 03/07/2025 Spot Bond					0.00000	99.89763				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.41169				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.42963				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	96.05555				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.50840				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.85095				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.82704				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.85484				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL158 On 24/05/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL158 SPOT										0.00	0	
Total For IBL158										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.68216				0.00	0	
Total IBL159 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 IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.72020				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.71387				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.28000	1.28000	1.28000	170.21184				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.02000	109.48908	7.02000	109.46821				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.96018				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.60000	169.77874	1.60000	169.76193				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.44000	110.64540	5.44000	110.62899				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.65235				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			5.25000	104.40911	5.25000	104.39421				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	92.49012	100.00000	92.26779				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	100.51695				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.73830				0.00	600,000,000	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL95 SPOT										0.00	600,000,000	300,000,000
Total For IBL95										0.00	600,000,000	300,000,000
IBL98 On 03/10/2023 Spot Bond					0.00000	101.06066				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.32000	107.13386	8.32000	107.10973				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.45000	109.04835	10.45000	109.17248				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.36827				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.89000	111.79194	8.89000	111.76522				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.88102				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.87071				0.00	1,202,800,000	601,400,000
Total IDCG13 SPOT										0.00	1,202,800,000	601,400,000
Total For IDCG13										0.00	1,202,800,000	601,400,000
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.63102				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.43784				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.11262				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.73977				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.24306				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.66650				0.00	462,600,000	231,300,000
Total IDCG19 SPOT										0.00	462,600,000	231,300,000
Total For IDCG19										0.00	462,600,000	231,300,000
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.16355				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.54678				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	101.01446				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.21902				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.77000	105.64065	7.77000	105.61853				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			6.10500	104.13864	6.10500	104.12127				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.59759				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.81163				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.11030				0.00	0	
Total INLV05 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 INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	101.56427				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.35678				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	100.41323				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.19892				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.10489				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.10678				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.82340				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.22525				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.78399				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.08444				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.72521				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.73833				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.02184				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.37060				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	99.97184				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.26499				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC33 On 10/05/2021 Spot Bond					0.00000	100.57425				0.00	0	
Total IPFC33 SPOT										0.00	0	
Total For IPFC33										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.44614	2.75000	100.43857				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.28000	175.37474	5.28000	175.34000				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.77628				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	102.18813				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.15208				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.70000	3.70000	3.70000	166.85625				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV040 On 29/09/2021 Spot Bond					0.00000	101.42234				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			8.38000	101.73402	8.38000	101.71160				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.39685				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.38500	8.38500	8.38500	106.95526				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.22297				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.20000	168.94300	2.20000	168.92351			44,000,000,000.00		20,000,000	20,000,000
Total IV045 SPOT									44,000,000,000.00		20,000,000	20,000,000
Total For IV045									44,000,000,000.00		20,000,000	20,000,000
IV046 On 21/06/2022 Spot Bond					0.00000	101.82261				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.05281				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.18000	176.46930	5.18000	176.43481				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	99.99996				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.55000	100.99958	11.55000	100.96876				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.86500	105.97732	6.86500	105.95767				0.00	0	
Total IVC094 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 IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.01528				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.01568				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.01542				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.79160				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			6.51500	103.97561	6.51500	103.95721				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.24347				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.75307				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	101.05033				0.00	1,236,400,000	618,200,000
Total IVC135 SPOT										0.00	1,236,400,000	618,200,000
Total For IVC135										0.00	1,236,400,000	618,200,000
IVC136 On 22/08/2021 Spot Bond					0.00000	100.87631				0.00	1,926,200,000	963,100,000
Total IVC136 SPOT										0.00	1,926,200,000	963,100,000
Total For IVC136										0.00	1,926,200,000	963,100,000
IVC137 On 29/08/2021 Spot Bond					0.00000	100.47822				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	100.37068				0.00	1,762,200,000	881,100,000
Total IVC140 SPOT										0.00	1,762,200,000	881,100,000
Total For IVC140										0.00	1,762,200,000	881,100,000
IVC144 On 03/12/2021 Spot Bond					0.00000	100.39999				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.89327				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.96741				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.10186				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.62250				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.58602				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.30297				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.94319				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.05086				0.00	1,561,200,000	780,600,00
Total IVC159 SPOT										0.00	1,561,200,000	780,600,00
Total For IVC159										0.00	1,561,200,000	780,600,00
IVC163 On 17/03/2022 Spot Bond					0.00000	100.20252				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC165 On 20/09/2021 Spot Bond					0.00000	100.19227				0.00	2,403,200,000	1,201,600,000
Total IVC165 SPOT										0.00	2,403,200,000	1,201,600,000
Total For IVC165										0.00	2,403,200,000	1,201,600,000
IVC173 On 17/07/2021 Spot Bond					0.00000	101.20243				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.37515				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.01301				0.00	1,451,000,000	725,500,000
Total IVC177 SPOT										0.00	1,451,000,000	725,500,000
Total For IVC177										0.00	1,451,000,000	725,500,000
IVC178 On 09/07/2023 Spot Bond					0.00000	101.26461				0.00	2,523,400,000	1,261,700,000
Total IVC178 SPOT										0.00	2,523,400,000	1,261,700,000
Total For IVC178										0.00	2,523,400,000	1,261,700,000
IVC181 On 11/02/2023 Spot Bond					0.00000	100.64774				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.68741				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.12943				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	99.99984				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.01632	7.40000	101.99595				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.42887				0.00	2,102,800,000	1,051,400,000
Total IVC187 SPOT										0.00	2,102,800,000	1,051,400,000
Total For IVC187										0.00	2,102,800,000	1,051,400,000
IVC188 On 02/12/2021 Spot Bond					0.00000	100.47213				0.00	0	
Total IVC188 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 IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.64329				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.22248				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVZ036 On 01/04/2021 Spot Bond			3.95000	3.95000	3.95000	99.92430				0.00	0	
Total IVZ036 SPOT										0.00	0	
Total For IVZ036										0.00	0	
IVZ037 On 08/04/2021 Spot Bond			3.95000	3.95000	3.95000	99.84872				0.00	0	
Total IVZ037 SPOT										0.00	0	
Total For IVZ037										0.00	0	
IVZ038 On 22/04/2021 Spot Bond			3.95000	3.95000	3.95000	99.69790				0.00	0	
Total IVZ038 SPOT										0.00	0	
Total For IVZ038										0.00	0	
IVZ039 On 29/04/2021 Spot Bond			4.05000	4.05000	4.05000	99.61315				0.00	0	
Total IVZ039 SPOT										0.00	0	
Total For IVZ039										0.00	0	
IVZ040 On 06/05/2021 Spot Bond			4.05000	4.05000	4.05000	99.53613				0.00	0	
Total IVZ040 SPOT										0.00	0	
Total For IVZ040										0.00	0	
IVZ041 On 13/05/2021 Spot Bond			4.05000	4.05000	4.05000	99.45924				0.00	0	
Total IVZ041 SPOT										0.00	0	
Total For IVZ041										0.00	0	
IVZ042 On 20/05/2021 Spot Bond			4.05000	4.05000	4.05000	99.38247				0.00	0	
Total IVZ042 SPOT										0.00	0	
Total For IVZ042										0.00	0	
IVZ043 On 27/05/2021 Spot Bond			4.10000	4.10000	4.10000	99.29730				0.00	0	
Total IVZ043 SPOT										0.00	0	
Total For IVZ043										0.00	0	
IVZ044 On 03/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.21983				0.00	0	
Total IVZ044 SPOT										0.00	0	
Total For IVZ044										0.00	0	
IVZ045 On 08/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.16457				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ045 SPOT										0.00	0	
Total For IVZ045										0.00	0	
IVZ046 On 10/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.14249				0.00	0	
Total IVZ046 SPOT										0.00	0	
Total For IVZ046										0.00	0	
IVZ047 On 17/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.06526				0.00	0	
Total IVZ047 SPOT										0.00	0	
Total For IVZ047										0.00	0	
IVZ048 On 24/06/2021 Spot Bond			4.10000	4.10000	4.10000	98.98815				0.00	0	
Total IVZ048 SPOT										0.00	0	
Total For IVZ048										0.00	0	
IVZ049 On 01/07/2021 Spot Bond			4.10000	4.10000	4.10000	98.91116				0.00	0	
Total IVZ049 SPOT										0.00	0	
Total For IVZ049										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.13519				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.07661				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.35000	106.51665	6.35000	106.49836				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.41847				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	99.51468				0.00	0	50,000,00
Total KAP013 SPOT										0.00	0	50,000,00
Total For KAP013										0.00	0	50,000,00
KAP014 On 19/07/2024 Spot Bond					0.00000	101.01353				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP015 On 01/11/2024 Spot Bond					0.00000	97.47780				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.54921				0.00	1,430,000,000	715,000,000
Total KAP016 SPOT										0.00	1,430,000,000	715,000,000
Total For KAP016										0.00	1,430,000,000	715,000,000
KAP017 On 19/10/2023 Spot Bond					0.00000	101.10914				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.96749				0.00	898,400,000	449,200,000
Total KAP11 SPOT										0.00	898,400,000	449,200,000
Total For KAP11										0.00	898,400,000	449,200,000
KW01 On 31/10/2027 Spot Bond			8.86000	121.68325	8.86000	128.35419				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	98.35039				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	94.57449				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			7.33000	106.35826	7.33000	106.33722				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	94.96404				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.35000	102.49429	9.35000	107.59937				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	94.88344				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.57500	94.65914	12.57500	94.62725				0.00	0	
Total LBK28 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 LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.40000	101.70397	10.40000	101.67565				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	96.62226				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.43536				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.77250				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.87898				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.53414				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.05670				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	85.81547				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.16465				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.86000	104.60743	6.86000	104.58805				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.01819				0.00	967,400,000	483,700,000
Total LGL07 SPOT										0.00	967,400,000	483,700,000
Total For LGL07										0.00	967,400,000	483,700,000
LGL08 On 28/02/2023 Spot Bond					0.00000	101.43761				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.68067				0.00	651,800,000	325,900,00
Total LGL09 SPOT										0.00	651,800,000	325,900,00
Total For LGL09										0.00	651,800,000	325,900,00
LGL10 On 08/10/2025 Spot Bond					0.00000	99.17911				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.35095				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.12726				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL30 On 19/05/2021 Spot Bond					0.00000	100.85350				0.00	0	
Total LHL30 SPOT										0.00	0	
Total For LHL30										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	101.19213				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.68467				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.70263				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.04107				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.52851				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.54319				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF05: On 21/05/2021 Spot Bond					0.00000	100.55460				0.00	1,648,600,000	824,300,00
Total MBF059 SPOT										0.00	1,648,600,000	824,300,00
Total For MBF059										0.00	1,648,600,000	824,300,00
MBF06: On 17/08/2021 Spot Bond					0.00000	100.75929				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.54876				0.00	563,600,000	281,800,00
Total MBF063 SPOT										0.00	563,600,000	281,800,00
Total For MBF063										0.00	563,600,000	281,800,00
MBF06: On 30/09/2022 Spot Bond					0.00000	100.47612				0.00	420,600,000	210,300,00
Total MBF065 SPOT										0.00	420,600,000	210,300,00
Total For MBF065										0.00	420,600,000	210,300,00
MBF06: On 16/09/2021 Spot Bond					0.00000	100.30308				0.00	1,703,400,000	2,351,700,00
Total MBF066 SPOT										0.00	1,703,400,000	2,351,700,00
Total For MBF066										0.00	1,703,400,000	2,351,700,00
MBF06: On 17/11/2021 Spot Bond					0.00000	100.48434				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.52342				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	101.62470				0.00	959,000,000	479,500,00
Total MBP038 SPOT										0.00	959,000,000	479,500,00
Total For MBP038										0.00	959,000,000	479,500,00
MBP04: On 23/02/2023 Spot Bond					0.00000	100.47936				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 13/04/2021 Spot Bond					0.00000	101.00287				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04: On 26/04/2021 Spot Bond					0.00000	100.87322				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.82771				0.00	0	
Total MBP043 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 MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.23157				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.22095				0.00	3,000,000,000	1,500,000,000
Total MBP045 SPOT										0.00	3,000,000,000	1,500,000,000
Total For MBP045										0.00	3,000,000,000	1,500,000,000
MBP04 On 26/02/2022 Spot Bond					0.00000	100.72043				0.00	2,504,200,000	1,252,100,000
Total MBP046 SPOT										0.00	2,504,200,000	1,252,100,000
Total For MBP046										0.00	2,504,200,000	1,252,100,000
MBP04 On 26/02/2024 Spot Bond					0.00000	100.42511				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.01199				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.01227				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.84809				0.00	1,017,800,000	10,508,900,000
Total MBP050 SPOT										0.00	1,017,800,000	10,508,900,000
Total For MBP050										0.00	1,017,800,000	10,508,900,000
MBP05 On 12/03/2023 Spot Bond					0.00000	100.34314				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	50,000,000,000
Total MBP052 SPOT										0.00	0	50,000,000,000
Total For MBP052										0.00	0	50,000,000,000
MMIG0 On 12/08/2025 Spot Bond			7.80000	7.80000	7.80000	114.17611				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.15000	107.49385	6.15000	107.47587				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.65914				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.71596				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.06312				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.42000	106.68289	8.42000	106.65872				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	100.64720				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.67000	96.79295	8.67000	96.77358				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.18368				0.00	883,200,000	441,600,000
Total MTN07 SPOT										0.00	883,200,000	441,600,000
Total For MTN07										0.00	883,200,000	441,600,000
MTN09 On 11/10/2022 Spot Bond					0.00000	101.05622				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	100.24898				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.30198				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.81450				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.48016				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN14 On 10/05/2022 Spot Bond					0.00000	100.68455				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.71064				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.15882				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.31854				0.00	300,000,000	150,000,00
Total MTN17 SPOT										0.00	300,000,000	150,000,00
Total For MTN17										0.00	300,000,000	150,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	98.95921				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.32139				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.11355				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.37087				0.00	0	10,000,00
Total MTN21 SPOT										0.00	0	10,000,00
Total For MTN21										0.00	0	10,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	101.00904				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.37000	100.98386	8.37000	100.96099				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.09075				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.73435				0.00	1,543,000,000	771,500,00
Total MTNC22 SPOT										0.00	1,543,000,000	771,500,00

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 MTNC22										0.00	1,543,000,000	771,500,000
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR On 22/11/2021 Spot Bond					0.00000	100.55160				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR On 22/11/2022 Spot Bond					0.00000	100.55160				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	100.59072				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR On 22/02/2024 Spot Bond					0.00000	100.59065				0.00	841,200,000	420,600,000
Total MWAR06 SPOT										0.00	841,200,000	420,600,000
Total For MWAR06										0.00	841,200,000	420,600,000
N6C26 On 21/03/2026 Spot Bond					0.00000	100.90369				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.69242				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.11337				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.14564				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.65830				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.09867				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.12651				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.15014				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.17184				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.37000	105.89094	6.37000	105.87260				0.00	0	50,000,00
Total NAM01 SPOT										0.00	0	50,000,00
Total For NAM01										0.00	0	50,000,00
NAM03 On 01/08/2023 Spot Bond			6.95000	108.20385	6.95000	108.18342				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.30000	106.66125	9.30000	106.63448				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.92061				0.00	420,600,000	210,300,00
Total NBG01G SPOT										0.00	420,600,000	210,300,00
Total For NBG01G										0.00	420,600,000	210,300,00
NBG02 On 30/04/2024 Spot Bond					0.00000	100.96130				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.83897				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.06546				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.86261				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.51500	108.86165	6.51500	108.84268				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBK14/ On 25/06/2021 Spot Bond			5.40000	103.33030	5.40000	103.31521			0.00	0	
Total NBK14A SPOT									0.00	0	
Total For NBK14A									0.00	0	
NBK15/ On 11/02/2022 Spot Bond			5.81500	103.63480	5.81500	103.61839			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16/ On 12/02/2025 Spot Bond			6.67000	110.52385	6.67000	110.50382			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17/ On 22/04/2026 Spot Bond			7.19000	115.90128	7.19000	115.87879			0.00	0	1,220,000,0€
Total NBK17A SPOT									0.00	0	1,220,000,0€
Total For NBK17A									0.00	0	1,220,000,0€
NBK19/ On 01/06/2022 Spot Bond			6.34500	106.82198	6.34500	106.80364			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20/ On 01/06/2026 Spot Bond			7.18000	116.93020	7.18000	116.90754			0.00	0	54,000,0€
Total NBK20A SPOT									0.00	0	54,000,0€
Total For NBK20A									0.00	0	54,000,0€
NBK20I On 25/06/2021 Spot Bond					0.00000	100.09316			0.00	0	
Total NBK20B SPOT									0.00	0	
Total For NBK20B									0.00	0	
NBK21/ On 21/07/2027 Spot Bond			8.22000	113.68321	8.22000	113.65791			0.00	0	40,000,0€
Total NBK21A SPOT									0.00	0	40,000,0€
Total For NBK21A									0.00	0	40,000,0€
NBK22/ On 19/11/2022 Spot Bond			5.44000	110.81065	5.44000	110.79422			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23/ On 19/11/2025 Spot Bond			6.90500	118.65721	6.90500	118.63497			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24/ On 19/11/2027 Spot Bond			7.94500	119.15824	7.94500	119.13260			0.00	0	1,000,000,0€
Total NBK24A SPOT									0.00	0	1,000,000,0€
Total For NBK24A									0.00	0	1,000,000,0€
NBK24I On 11/02/2022 Spot Bond					0.00000	100.67664			0.00	0	
Total NBK24B 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 NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.92500	5.92500	5.92500	109.53007				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.74424				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	30.77822	100.00000	30.70935				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.94404				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			8.13000	116.75032	8.13000	116.72462				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.84500	110.55677	5.84500	110.53917				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.29000	115.67576	7.29000	115.65288				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.30000	109.62423	6.30000	109.60544				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.97500	111.86168	5.97500	111.84349				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	102.21190				0.00	2,161,800,000	1,080,900,000
Total NBK31B SPOT										0.00	2,161,800,000	1,080,900,000
Total For NBK31B										0.00	2,161,800,000	1,080,900,000
NBK34I On 10/05/2021 Spot Bond					0.00000	100.77964				0.00	433,200,000	216,600,000
Total NBK34B SPOT										0.00	433,200,000	216,600,000
Total For NBK34B										0.00	433,200,000	216,600,000
NBK35I On 10/05/2023 Spot Bond					0.00000	102.39630				0.00	763,400,000	381,700,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK35B SPOT										0.00	763,400,000	381,700,00
Total For NBK35B										0.00	763,400,000	381,700,00
NBK36I On 10/05/2026 Spot Bond					0.00000	102.27154				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	101.19958				0.00	1,022,000,000	811,000,00
Total NBK38B SPOT										0.00	1,022,000,000	811,000,00
Total For NBK38B										0.00	1,022,000,000	811,000,00
NBK4 On 28/10/2024 Spot Bond			10.09500	10.09500	10.09500	70.86596				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.09005				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.35119				0.00	475,200,000	237,600,00
Total NBK42B SPOT										0.00	475,200,000	237,600,00
Total For NBK42B										0.00	475,200,000	237,600,00
NBK43I On 20/02/2024 Spot Bond					0.00000	102.45588				0.00	452,200,000	426,100,00
Total NBK43B SPOT										0.00	452,200,000	426,100,00
Total For NBK43B										0.00	452,200,000	426,100,00
NBK45I On 15/02/2023 Spot Bond					0.00000	101.54377				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.64538				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.06900				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.72035				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.11343				0.00	769,600,000	384,800,00
Total NBK49B SPOT										0.00	769,600,000	384,800,00
Total For NBK49B										0.00	769,600,000	384,800,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK50I On 09/11/2025 Spot Bond					0.00000	101.73263				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.88322				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.03000				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.25717				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.53007				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.90715				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.77425				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.88058				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.19233				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.64687				0.00	0	500,000,0€
Total NBKB59 SPOT										0.00	0	500,000,0€
Total For NBKB59										0.00	0	500,000,0€
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.90977				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.47245				0.00	0	
Total NBKB61 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 NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.11143				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			9.26500	103.86308	9.26500	103.83752				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.11048				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.30000	103.33454	9.30000	103.30902				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.11143				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.11283				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.11472				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	101.84445				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.27686				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	101.00849				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL01 On 22/09/2021 Spot Bond					0.00000	101.29811				0.00	3,567,000,000	1,783,500,000
Total NGL01 SPOT										0.00	3,567,000,000	1,783,500,000
Total For NGL01										0.00	3,567,000,000	1,783,500,000
NGL01G On 01/07/2025 Spot Bond					0.00000	100.56858				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.44241				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.81582				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.84361				0.00	1,829,400,000	914,700,000
Total NGL04 SPOT										0.00	1,829,400,000	914,700,000
Total For NGL04										0.00	1,829,400,000	914,700,000
NGL05 On 26/07/2023 Spot Bond					0.00000	101.74428				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.60670				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.01917				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.37825				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1A On 01/07/2022 Spot Bond					0.00000	103.65770				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	104.30672				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT103 On 25/03/2024 Spot Bond					0.00000	102.75077				0.00	0	
Total NGT103 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 NGT103									0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.55782			0.00	0	
Total NGT104 SPOT									0.00	0	
Total For NGT104									0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	101.46759			0.00	0	
Total NGT105 SPOT									0.00	0	
Total For NGT105									0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.48056			0.00	0	
Total NGT106 SPOT									0.00	0	
Total For NGT106									0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.58372			0.00	0	
Total NGT107 SPOT									0.00	0	
Total For NGT107									0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	102.26332			0.00	0	3,500,000.00
Total NGT108 SPOT									0.00	0	3,500,000.00
Total For NGT108									0.00	0	3,500,000.00
NHM00 On 12/05/2021 Spot Bond			13.50000	105.11709	13.50000	105.07882			0.00	0	
Total NHM002 SPOT									0.00	0	
Total For NHM002									0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	101.31287			0.00	0	
Total NHM006 SPOT									0.00	0	
Total For NHM006									0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.44431			0.00	0	
Total NHM007 SPOT									0.00	0	
Total For NHM007									0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.28236			0.00	0	
Total NHM009 SPOT									0.00	0	
Total For NHM009									0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.69222			0.00	1,480,400,000	740,200,000
Total NHM011 SPOT									0.00	1,480,400,000	740,200,000
Total For NHM011									0.00	1,480,400,000	740,200,000
NHM01 On 13/06/2022 Spot Bond					0.00000	101.16495			0.00	0	
Total NHM012 SPOT									0.00	0	
Total For NHM012									0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.73809			0.00	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 NHM014 SPOT										0.00	20,000,000	10,000,000
Total For NHM014										0.00	20,000,000	10,000,000
NHM01 On 13/12/2024 Spot Bond					0.00000	100.28606				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.02156				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	101.63768				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.66607				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.67108				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.97000	4.97000	4.97000	209.58231				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.89000	3.89000	3.89000	191.27818				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.01500	3.01500	3.01500	146.04896				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.66000	3.66000	3.66000	105.98231		146,400,000,000.00		0.00	40,000,000	20,000,000
Total NI29 SPOT								146,400,000,000.00		0.00	40,000,000	20,000,000
Total For NI29								146,400,000,000.00		0.00	40,000,000	20,000,000
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			5.04000	5.04000	5.04000	104.16262				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB11 On 31/01/2025 Spot Bond			3.12000	3.12000	3.12000	145.49113				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	195.53046	3.45000	195.50133				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.51000	3.51000	3.51000	143.44072				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.53500	3.53500	3.53500	195.60835				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.68000	193.85646	3.68000	193.82639				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.15500	102.63979	5.15500	102.61971				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.09221				0.00	0	2,500,000,00
Total NN011 SPOT										0.00	0	2,500,000,00
Total For NN011										0.00	0	2,500,000,00
NN014 On 10/09/2024 Spot Bond					0.00000	101.49270				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.43970				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.33167				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	130.59050				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.21780				0.00	0	
Total NN022 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 NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.38130				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.21961				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.53743				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.15840				0.00	300,000,000	100,000,00
Total NN034 SPOT										0.00	300,000,000	100,000,00
Total For NN034										0.00	300,000,000	100,000,00
NN036 On 28/02/2023 Spot Bond					0.00000	100.80570				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	119.67520				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.22603				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.56133				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.81658				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	134.87240				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.78651				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	134.67660				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	133.26850				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.27092				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	123.81800				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.77754				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	96.62192				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	94.56382				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.38077				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.28559				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.49972				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	95.37091				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	108.47000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF014 On 24/06/2025 Spot Bond					0.00000	106.75000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF015 On 15/07/2025 Spot Bond					0.00000	110.30000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF016 On 07/07/2025 Spot Bond					0.00000	109.00000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF017 On 21/09/2023 Spot Bond					0.00000	107.42840				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF018 On 20/04/2021 Spot Bond					0.00000	100.77580				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF019 On 20/04/2021 Spot Bond					0.00000	100.77550				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF020 On 01/08/2022 Spot Bond					0.00000	104.84020				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF021 On 22/04/2021 Spot Bond					0.00000	100.74490				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF022 On 18/11/2021 Spot Bond					0.00000	100.53785				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF023 On 09/06/2021 Spot Bond					0.00000	100.24935				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF024 On 14/07/2021 Spot Bond					0.00000	100.95317				0.00	0	
Total NNF024 SPOT										0.00	0	
Total For NNF024										0.00	0	
NNF025 On 10/05/2021 Spot Bond					0.00000	100.64048				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF024										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	88.75728				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02 On 19/05/2021 Spot Bond					0.00000	100.51973				0.00	0	
Total NNF026 SPOT										0.00	0	
Total For NNF026										0.00	0	
NNF02 On 09/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF027 SPOT										0.00	0	
Total For NNF027										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	104.84020				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	125.45310				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	105.43310				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.37408				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.97978				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.54577				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.54682				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.51244				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.40331				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.25628				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.58597				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.56142				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.44711				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.35852				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.46170				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			7.02000	112.80304	7.02000	112.78154				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.75000	197.35355	2.75000	197.32789				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.54000	118.54473	9.54000	118.51438				0.00	0	12,000,00
Total NRA028 SPOT										0.00	0	12,000,00
Total For NRA028										0.00	0	12,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	16.21505	100.00000	16.17897				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.47145				0.00	670,000,000	335,000,00
Total NTC21 SPOT										0.00	670,000,000	335,000,00
Total For NTC21										0.00	670,000,000	335,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC23 On 15/02/2023 Spot Bond					0.00000	100.66863				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.58188				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.94303				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.24606				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.24940				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.28556				0.00	400,000,000	1,200,000,00
Total NTC29 SPOT										0.00	400,000,000	1,200,000,00
Total For NTC29										0.00	400,000,000	1,200,000,00
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	100.30049				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.65863				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.15700				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.19730				0.00	0	
Total OMI01 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 OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.19000	104.15272	6.19000	104.13546				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.48000	112.09286	7.48000	112.07050				0.00	0	1,540,000,00
Total OML07 SPOT										0.00	0	1,540,000,00
Total For OML07										0.00	0	1,540,000,00
OML09 On 14/09/2022 Spot Bond			6.38000	106.67843	6.38000	106.66023				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.80500	113.63911	7.80500	113.61546			78,050,000,000.00		10,000,000	910,000,00
Total OML10 SPOT									78,050,000,000.00		10,000,000	910,000,00
Total For OML10									78,050,000,000.00		10,000,000	910,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.26940				0.00	0	950,000,00
Total OML11 SPOT										0.00	0	950,000,00
Total For OML11										0.00	0	950,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	102.01311				0.00	1,207,000,000	603,500,00
Total OML12 SPOT										0.00	1,207,000,000	603,500,00
Total For OML12										0.00	1,207,000,000	603,500,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.29559				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.29454				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.48502				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	99.87757				0.00	0	50,000,00
Total PMM53 SPOT										0.00	0	50,000,00
Total For PMM53										0.00	0	50,000,00
PMM54 On 07/05/2021 Spot Bond					0.00000	100.72665				0.00	1,199,800,000	599,900,00
Total PMM54 SPOT										0.00	1,199,800,000	599,900,00
Total For PMM54										0.00	1,199,800,000	599,900,00
PMM55 On 28/08/2021 Spot Bond					0.00000	100.46763				0.00	530,000,000	265,000,00

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 PMM55 SPOT										0.00	530,000,000	265,000,000
Total For PMM55										0.00	530,000,000	265,000,000
PRE2A On 20/02/2022 Spot Bond					0.00000	100.54316				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.61161				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.62138				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.63116				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.47000	116.76865	7.52000	116.49617			729,411,742,744,000.00	1,570,202,375,200	319,193,681,600	
Total R186 SPOT									29,411,742,744,000.00	570,202,375,200	319,193,681,600	
Total For R186									29,411,742,744,000.00	570,202,375,200	319,193,681,600	
R197 On 07/12/2023 Spot Bond			1.55000	319.28525	1.55000	319.25416			1,502,264,650,000.00	969,203,000	142,159,082,200	
Total R197 SPOT									1,502,264,650,000.00	969,203,000	142,159,082,200	
Total For R197									1,502,264,650,000.00	969,203,000	142,159,082,200	
R202 On 07/12/2033 Spot Bond			4.02000	230.26438	3.97000	231.37946			264,769,083,120,000.00	65,862,956,000	353,684,584,300	
Total R202 SPOT									4,769,083,120,000.00	65,862,956,000	353,684,584,300	
Total For R202									4,769,083,120,000.00	65,862,956,000	353,684,584,300	
R2023 On 28/02/2023 Spot Bond			5.35000	104.96119	5.35000	104.94613			752,536,380,220,000.00	701,408,669,200	379,674,456,400	
Total R2023 SPOT									2,536,380,220,000.00	701,408,669,200	379,674,456,400	
Total For R2023									2,536,380,220,000.00	701,408,669,200	379,674,456,400	
R2030 On 31/01/2030 Spot Bond			9.50500	92.41919	9.50500	92.39549			581,087,711,794,500.00	797,589,448,900	351,407,664,700	
Total R2030 SPOT									31,087,711,794,500.00	797,589,448,900	351,407,664,700	
Total For R2030									31,087,711,794,500.00	797,589,448,900	351,407,664,700	
R2032 On 31/03/2032 Spot Bond			10.33000	86.51408	10.33000	86.49015			369,954,765,766,000.00	326,229,890,200	928,399,778,000	
Total R2032 SPOT									9,954,765,766,000.00	326,229,890,200	928,399,778,000	
Total For R2032									9,954,765,766,000.00	326,229,890,200	928,399,778,000	
R2035 On 28/02/2035 Spot Bond			11.05000	85.45413	11.05000	85.42915			229,084,539,840,000.00	1,197,202,220,800	423,796,782,300	
Total R2035 SPOT									9,084,539,840,000.00	197,202,220,800	423,796,782,300	
Total For R2035									9,084,539,840,000.00	197,202,220,800	423,796,782,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2037 On 31/01/2037 Spot Bond			11.31500	80.83442	11.31500	80.80984			588,864,923,091,000.00	493,934,151,400	1,474,983,534,30
Total R2037 SPOT									18,864,923,091,000.00	493,934,151,400	1,474,983,534,30
Total For R2037									18,864,923,091,000.00	493,934,151,400	1,474,983,534,30
R2040 On 31/01/2040 Spot Bond			11.41500	82.89696	11.41500	82.87155			733,244,679,372,000.00	852,671,456,800	1,246,038,234,40
Total R2040 SPOT									13,244,679,372,000.00	852,671,456,800	246,038,234,40
Total For R2040									13,244,679,372,000.00	852,671,456,800	246,038,234,40
R2044 On 31/01/2044 Spot Bond			11.47000	79.54246	11.47000	79.51796			750,178,196,537,000.00	414,139,337,100	883,977,625,00
Total R2044 SPOT									10,178,196,537,000.00	414,139,337,100	383,977,625,00
Total For R2044									10,178,196,537,000.00	414,139,337,100	383,977,625,00
R2048 On 28/02/2048 Spot Bond			11.39000	78.71742	11.39000	78.69373			636,649,507,644,000.00	758,265,979,600	1,389,704,666,20
Total R2048 SPOT									16,649,507,644,000.00	758,265,979,600	389,704,666,20
Total For R2048									16,649,507,644,000.00	758,265,979,600	389,704,666,20
R208 On 31/03/2021 Spot Bond			3.55000	100.00000	3.55000	99.99028			980,123,231,600,000.00	557,781,192,000	431,266,912,00
Total R208 SPOT									10,123,231,600,000.00	557,781,192,000	431,266,912,00
Total For R208									10,123,231,600,000.00	557,781,192,000	431,266,912,00
R209 On 31/03/2036 Spot Bond			10.95500	65.72424	10.97000	65.62421			510,777,124,963,000.00	685,602,658,600	1,011,048,718,10
Total R209 SPOT									10,777,124,963,000.00	685,602,658,600	1,011,048,718,10
Total For R209									10,777,124,963,000.00	685,602,658,600	1,011,048,718,10
R210 On 31/03/2028 Spot Bond			3.20000	199.82515	3.18000	200.04998			28,285,456,000,000.00	8,839,205,000	88,739,881,80
Total R210 SPOT									28,285,456,000,000.00	8,839,205,000	88,739,881,80
Total For R210									28,285,456,000,000.00	8,839,205,000	88,739,881,80
R212 On 31/01/2022 Spot Bond			0.71000	171.03072	0.95000	170.67780			179,439,010,000,000.00	252,731,000,000	247,130,140,20
Total R212 SPOT									9,439,010,000,000.00	252,731,000,000	247,130,140,20
Total For R212									9,439,010,000,000.00	252,731,000,000	247,130,140,20
R213 On 28/02/2031 Spot Bond			9.92500	82.38545	9.95000	82.22756			720,709,786,080,000.00	475,638,265,600	687,367,175,80
Total R213 SPOT									20,709,786,080,000.00	475,638,265,600	687,367,175,80
Total For R213									20,709,786,080,000.00	475,638,265,600	687,367,175,80
R214 On 28/02/2041 Spot Bond			11.34500	62.57196	11.34500	62.55321			586,481,892,340,000.00	492,417,972,000	462,582,622,30
Total R214 SPOT									16,481,892,340,000.00	492,417,972,000	462,582,622,30
Total For R214									16,481,892,340,000.00	492,417,972,000	462,582,622,30
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.34642			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.42280			0.00	0	
Total RDFB09 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 RDFB09										0.00	0	
RDFB1' On 27/03/2022 Spot Bond					0.00000	99.91789				0.00	424,000,000	212,000,00
Total RDFB11 SPOT										0.00	424,000,000	212,000,00
Total For RDFB11										0.00	424,000,000	212,000,00
RDFB1' On 27/11/2022 Spot Bond					0.00000	99.24957				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1' On 12/03/2023 Spot Bond					0.00000	98.80249				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1' On 05/12/2023 Spot Bond					0.00000	100.58894				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1' On 11/02/2022 Spot Bond					0.00000	99.88592				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1' On 11/02/2024 Spot Bond					0.00000	98.42666				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1' On 11/02/2026 Spot Bond					0.00000	97.28038				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1' On 22/03/2022 Spot Bond					0.00000	100.39197				0.00	0	200,000,00
Total RDFB19 SPOT										0.00	0	200,000,00
Total For RDFB19										0.00	0	200,000,00
RDFB2' On 22/03/2024 Spot Bond					0.00000	100.10207				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2' On 22/03/2026 Spot Bond					0.00000	100.10676				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2' On 29/03/2024 Spot Bond					0.00000	100.01359				0.00	542,600,000	271,300,00
Total RDFB22 SPOT										0.00	542,600,000	271,300,00
Total For RDFB22										0.00	542,600,000	271,300,00
RDFB2' On 22/08/2022 Spot Bond					0.00000	98.05872				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	97.83560				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.58692				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.28746				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	101.83012				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/09/2021 Spot Bond					0.00000	100.20241				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.88423				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	100.54725				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	102.42402				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.58794				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	101.79375				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	102.59930				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED70 On 17/04/2023 Spot Bond					0.00000	101.97767				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.23892				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.58568				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	101.12130				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.47058				0.00	1,200,000,000	1,600,000,000
Total RES41 SPOT										0.00	1,200,000,000	1,600,000,000
Total For RES41										0.00	1,200,000,000	1,600,000,000
RES49 On 03/08/2023 Spot Bond					0.00000	101.12660				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.06199				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW21 On 21/04/2021 Spot Bond			5.72500	104.64034	5.72500	104.62397				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			7.00000	108.94940	7.00000	108.92881				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.82000	95.27078	11.82000	95.24073				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.60000	110.51640	5.60000	110.49954				0.00	0	37,500,000
Total SBK23 SPOT										0.00	0	37,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SBK23									0.00	0	37,500,00
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	101.45674			0.00	504,600,000	602,300,00
Total SBK25 SPOT									0.00	504,600,000	602,300,00
Total For SBK25									0.00	504,600,000	602,300,00
SBK26 On 25/04/2021 Spot Bond			6.42000	105.66039	6.42000	105.64189			0.00	0	
Total SBK26 SPOT									0.00	0	
Total For SBK26									0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.80017			0.00	0	
Total SBN01 SPOT									0.00	0	
Total For SBN01									0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.42816			0.00	1,000,000,000	500,000,00
Total SBS18 SPOT									0.00	1,000,000,000	500,000,00
Total For SBS18									0.00	1,000,000,000	500,000,00
SBS19 On 23/06/2021 Spot Bond			5.14000	103.86142	5.14000	103.84697		102,800,000,000.00	20,000,000	10,000,00	
Total SBS19 SPOT								102,800,000,000.00	20,000,000	10,000,00	
Total For SBS19								102,800,000,000.00	20,000,000	10,000,00	
SBS20 On 15/05/2026 Spot Bond			7.32000	115.25156	7.32000	115.22867			0.00	0	89,000,00
Total SBS20 SPOT									0.00	0	89,000,00
Total For SBS20									0.00	0	89,000,00
SBS21 On 15/05/2026 Spot Bond					0.00000	104.78700			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.98000	111.95283	5.98000	111.93461			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.42000	106.12811	7.42000	106.10676			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.84000	112.31635	7.84000	112.29262			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.40000	111.66880	6.40000	111.64968			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.82000	109.05680	6.82000	109.03661				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.07000	105.44476	9.07000	105.41892				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.46000	105.73055	4.46000	105.71767				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.25000	111.05843	5.25000	111.04253				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.96000	118.38758	6.96000	118.36520				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.97500	118.54514	7.97500	118.51954				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.39000	110.56012	5.39000	110.54388				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.09639				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.47350				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.69000	105.39582	4.69000	105.38232				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.02500	6.02500	6.02500	111.20567				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS52 On 29/01/2030 Spot Bond					0.00000	104.56066				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.24505				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.13811				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.96500	107.25623	4.96500	107.24178				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.00887				0.00	1,022,000,000	511,000,000
Total SBS57 SPOT										0.00	1,022,000,000	511,000,000
Total For SBS57										0.00	1,022,000,000	511,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	103.30643				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.63591				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.41455				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.42372				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.49220				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.26435				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.46901				0.00	1,220,000,000	610,000,000
Total SBS66 SPOT										0.00	1,220,000,000	610,000,000

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 SBS66										0.00	1,220,000,000	610,000,000
SBS67 On 26/06/2029 Spot Bond					0.00000	101.02720				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.76515				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.41514				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.97000	315.97325	1.97000	315.93884			39,400,000,000.00		20,000,000	10,000,000
Total SBSI11 SPOT									39,400,000,000.00		20,000,000	10,000,000
Total For SBSI11									39,400,000,000.00		20,000,000	10,000,000
SBSI14 On 07/12/2033 Spot Bond			5.02000	5.02000	5.02000	208.55924				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	102.94343				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	103.58856				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.19088				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	103.38224				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			828,000,000,000,000.00		328,280,000,000	180,200,000,000
Total SBT105 SPOT									828,000,000,000,000.00		328,280,000,000	180,200,000,000
Total For SBT105									828,000,000,000,000.00		328,280,000,000	180,200,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	102.81188				0.00	0	50,000,000
Total SBT201 SPOT										0.00	0	50,000,000
Total For SBT201										0.00	0	50,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	100.56912				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT202 On 03/12/2023 Spot Bond			7.45000	110.37508	7.45000	110.35290				894,000,000,000.00	120,000,000	60,000,000
Total SBT203 SPOT										894,000,000,000.00	120,000,000	60,000,000
Total For SBT203										894,000,000,000.00	120,000,000	60,000,000
SBT203 On 16/04/2024 Spot Bond					0.00000	101.18272				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT204 On 31/01/2025 Spot Bond					0.00000	99.84831				0.00	40,000,000	20,000,000
Total SBT206 SPOT										0.00	40,000,000	20,000,000
Total For SBT206										0.00	40,000,000	20,000,000
SBT206 On 25/06/2025 Spot Bond					0.00000	104.92999				0.00	20,000,000	10,000,000
Total SBT207 SPOT										0.00	20,000,000	10,000,000
Total For SBT207										0.00	20,000,000	10,000,000
SBT207 On 28/11/2025 Spot Bond					0.00000	100.61608				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	101.95834				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.49163				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	100.94982				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.66902				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.64213				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.81100				0.00	1,365,200,000	682,600,000
Total SLRA5 SPOT										0.00	1,365,200,000	682,600,000
Total For SLRA5										0.00	1,365,200,000	682,600,000
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.66553				0.00	916,800,000	458,400,000
Total SLRA6 SPOT										0.00	916,800,000	458,400,000
Total For SLRA6										0.00	916,800,000	458,400,000
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.69825				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.70646				0.00	0	0
Total SLRB4 SPOT										0.00	0	0
Total For SLRB4										0.00	0	0
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.64803				0.00	0	0
Total SLRB5 SPOT										0.00	0	0
Total For SLRB5										0.00	0	0
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.70646				0.00	0	0
Total SLRB6 SPOT										0.00	0	0
Total For SLRB6										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.80575				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.77658				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.95606				0.00	0	0
Total SLRC5 SPOT										0.00	0	0
Total For SLRC5										0.00	0	0
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.72984				0.00	0	0
Total SLRC6 SPOT										0.00	0	0
Total For SLRC6										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	101.34522				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			7.15000	114.09019	7.15000	114.06817				0.00	0	0
Total SNT03 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 SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.79178				0.00	1,859,800,000	1,729,900,000
Total SNT04 SPOT										0.00	1,859,800,000	1,729,900,000
Total For SNT04										0.00	1,859,800,000	1,729,900,000
SNT05 On 30/11/2025 Spot Bond					0.00000	100.44890				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.45730				0.00	340,000,000	170,000,000
Total SOLB01 SPOT										0.00	340,000,000	170,000,000
Total For SOLB01										0.00	340,000,000	170,000,000
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.63634				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.09263				0.00	451,200,000	275,600,000
Total SPDA12 SPOT										0.00	451,200,000	275,600,000
Total For SPDA12										0.00	451,200,000	275,600,000
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.50668				0.00	1,347,000,000	673,500,000
Total SPDA13 SPOT										0.00	1,347,000,000	673,500,000
Total For SPDA13										0.00	1,347,000,000	673,500,000
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.53033				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.06038				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.22250				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.25087				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.46508				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	101.16086				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	101.16099				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	100.49544				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG010 On 01/12/2021 Spot Bond					0.00000	100.38081				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.27678				0.00	0	50,000,00
Total SSA07 SPOT										0.00	0	50,000,00
Total For SSA07										0.00	0	50,000,00
SSN004 On 31/03/2021 Spot Bond			6.01500	100.00000	6.01500	99.98353				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN004 On 31/03/2021 Spot Bond			6.01500	100.00000	6.01500	99.98353				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN005 On 31/01/2025 Spot Bond			3.67500	3.67500	3.67500	142.58335				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN011 On 21/12/2026 Spot Bond			7.49500	116.64413	7.49500	116.62057				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN017 On 28/02/2031 Spot Bond			9.44000	85.08715	9.44000	85.06582				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN021 On 07/12/2023 Spot Bond					0.00000	97.25314				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN029 On 01/06/2021 Spot Bond					0.00000	100.49178				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04(On 13/10/2023 Spot Bond					0.00000	101.14208				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04(On 13/10/2023 Spot Bond			6.75000	111.53133	6.75000	111.51098				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04(On 31/01/2038 Spot Bond			4.99000	104.86220	4.99000	104.84215				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04(On 09/02/2027 Spot Bond					0.00000	99.36237				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04(On 30/04/2027 Spot Bond					0.00000	100.94060				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04(On 05/04/2027 Spot Bond					0.00000	100.38251				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	311.19989				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05(On 26/10/2022 Spot Bond					0.00000	100.94732				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05(On 03/11/2022 Spot Bond					0.00000	100.82090				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05(On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06(On 05/10/2022 Spot Bond					0.00000	99.91639				0.00	61,000,000	61,000,00
Total SSN060 SPOT										0.00	61,000,000	61,000,00
Total For SSN060										0.00	61,000,000	61,000,00
SSN06(On 31/03/2028 Spot Bond			4.40000	4.40000	4.40000	185.24644				0.00	0	
Total SSN061 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 SSN061										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.06000	3.06000	3.06000	145.80958				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.19000	5.19000	5.19000	102.15560				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.20000	4.20000	4.20000	101.90080				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.36000	4.36000	4.36000	185.71162				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.44667				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.43800				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.41665				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.23022				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.22454				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.17073				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	101.16915				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 31/07/2021 Spot Bond					0.00000	89.31500				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	100.45812				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.29273				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.81290				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.84500	4.84500	4.84500	212.16676				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	98.90224				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	102.09532				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 31/01/2030 Spot Bond					0.00000	100.77197				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN095 On 28/05/2025 Spot Bond					0.00000	100.36839				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	100.49228				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09 On 07/06/2023 Spot Bond					0.00000	100.34227				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			10.17000	88.82516	10.17000	88.80082				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 28/11/2021 Spot Bond					0.00000	100.37724				0.00	0	900,000,00
Total SSN101 SPOT										0.00	0	900,000,00
Total For SSN101										0.00	0	900,000,00
SSN10 On 21/12/2026 Spot Bond					0.00000	100.13249				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10 On 04/06/2021 Spot Bond					0.00000	100.32620				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN10 On 31/03/2028 Spot Bond			4.40500	89.67461	4.40500	185.18838				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			5.02500	86.86386	5.02500	208.45728				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10 On 04/02/2022 Spot Bond					0.00000	100.72367				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10 On 10/02/2023 Spot Bond					0.00000	100.67136				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN10 On 11/05/2021 Spot Bond					0.00000	100.59513				0.00	0	
Total SSN108 SPOT										0.00	0	
Total For SSN108										0.00	0	
SSN10 On 11/05/2021 Spot Bond					0.00000	100.59513				0.00	0	
Total SSN109 SPOT										0.00	0	
Total For SSN109										0.00	0	
SSN11 On 17/05/2021 Spot Bond					0.00000	100.51293				0.00	0	
Total SSN110 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 SSN110									0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.09000	103.37615	8.09000	103.35363			0.00	0	
Total SZ25 SPOT									0.00	0	
Total For SZ25									0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.53795			0.00	0	
Total T14A11 SPOT									0.00	0	
Total For T14A11									0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.47000	106.20034	4.47000	106.18738			0.00	0	100,000,00
Total T14A12 SPOT									0.00	0	100,000,00
Total For T14A12									0.00	0	100,000,00
T14A13 On 21/11/2021 Spot Bond					0.00000	100.37902			0.00	0	
Total T14A13 SPOT									0.00	0	
Total For T14A13									0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.45962			0.00	889,800,000	444,900,00
Total T16OM2 SPOT									0.00	889,800,000	444,900,00
Total For T16OM2									0.00	889,800,000	444,900,00
T16OM On 21/11/2021 Spot Bond					0.00000	100.44004			0.00	0	
Total T16OM3 SPOT									0.00	0	
Total For T16OM3									0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.09312			0.00	0	
Total T17A11 SPOT									0.00	0	
Total For T17A11									0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.09682			0.00	0	
Total T17A21 SPOT									0.00	0	
Total For T17A21									0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.16540	7.21000	100.14176			0.00	0	
Total T17A31 SPOT									0.00	0	
Total For T17A31									0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.90408			0.00	0	
Total TFS142 SPOT									0.00	0	
Total For TFS142									0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.81523			0.00	0	
Total TFS145 SPOT									0.00	0	
Total For TFS145									0.00	0	
TFS145 On 12/10/2022 Spot Bond					0.00000	101.52608			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS148 On 31/10/2021 Spot Bond					0.00000	100.76490				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS149 On 06/07/2021 Spot Bond					0.00000	99.92926				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS153 On 06/07/2023 Spot Bond					0.00000	100.82842				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS154 On 03/09/2021 Spot Bond					0.00000	100.49348				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS155 On 03/09/2023 Spot Bond					0.00000	101.03866				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS156 On 16/11/2023 Spot Bond					0.00000	101.21825				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS157 On 20/03/2022 Spot Bond					0.00000	99.98798				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS158 On 20/03/2024 Spot Bond					0.00000	100.64077				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS159 On 27/05/2022 Spot Bond					0.00000	100.68244				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS161 On 27/05/2024 Spot Bond					0.00000	99.95591				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS162 On 22/10/2022 Spot Bond					0.00000	101.02232				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS164 On 22/10/2024 Spot Bond					0.00000	101.52977				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.71687				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.95704				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.55164				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.47000	107.13216	4.47000	107.11908				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.96336				0.00	992,600,000	496,300,000
Total TH14A7 SPOT										0.00	992,600,000	496,300,000
Total For TH14A7										0.00	992,600,000	496,300,000
TH14A On 21/11/2021 Spot Bond			4.47000	106.39694	4.47000	106.38394				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.61129				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.70862				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.57023				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.97612				0.00	0	
Total TH14C1 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 TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.02028				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.62888				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.95250				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.74044				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.53048				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.51730				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2			9.82000	9.82000	9.82000	103.47522				0.00	0	
TH15A: On 21/11/2022 Spot Bond										0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.41777				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.50472				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.48318				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.54976				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.85429				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.92408				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.59574				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.04927				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.57226				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.02052				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.21129				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.78034				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.49002				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.50863				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	100.87664	8.49000	100.85347				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.51254				0.00	504,600,000	252,300,000
Total TH16A4 SPOT										0.00	504,600,000	252,300,000
Total For TH16A4										0.00	504,600,000	252,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A ¹ On 21/08/2024 Spot Bond					0.00000	100.51353				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A ⁷ On 21/08/2022 Spot Bond					0.00000	100.48904				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A ⁸ On 21/08/2024 Spot Bond					0.00000	100.51059				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A ⁹ On 21/08/2024 Spot Bond			5.76000	100.59788	5.76000	100.58210				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B ¹ On 21/08/2024 Spot Bond					0.00000	100.53213				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B ² On 21/08/2024 Spot Bond					0.00000	100.56736				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B ³ On 21/08/2024 Spot Bond					0.00000	100.56932				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C ¹ On 21/08/2024 Spot Bond					0.00000	100.56247				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C ² On 21/08/2024 Spot Bond					0.00000	100.60942				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C ³ On 21/08/2024 Spot Bond					0.00000	100.59670				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D ¹ On 21/08/2024 Spot Bond					0.00000	100.77251				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D ² On 21/08/2024 Spot Bond					0.00000	100.85537				0.00	0	
Total TH16D2 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 TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.80664				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.10437				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.11041				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.14150				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.07255				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.14543				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.49000	104.05807	6.49000	104.04001				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.65000	106.38378	7.65000	106.36208				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.32299				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.30684				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.97000	108.49219	7.97000	108.46889				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.64329				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.16385				0.00	0	200,000,00
Total TL30 SPOT										0.00	0	200,000,00
Total For TL30										0.00	0	200,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	100.50764				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.71845				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.33000	112.38965	7.33000	112.36730			224,037,052,000.00		30,564,400	1,566,318,60
Total TN23 SPOT									224,037,052,000.00		30,564,400	1,566,318,60
Total For TN23									224,037,052,000.00		30,564,400	1,566,318,60
TN23/R On 06/11/2023 Spot Bond			100.00000	25.78124	100.00000	25.72355				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.72000	103.82741	8.72000	103.80293			29,084,492,672,000.00		3,335,377,600	9,235,762,00
Total TN25 SPOT									29,084,492,672,000.00		3,335,377,600	9,235,762,00
Total For TN25									29,084,492,672,000.00		3,335,377,600	9,235,762,00
TN25/R On 19/08/2025 Spot Bond			100.00000	12.96535	100.00000	12.93634				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.28000	101.50060	9.28000	101.47516			7,669,834,624,000.00		826,490,800	10,950,371,60
Total TN27 SPOT									7,669,834,624,000.00		826,490,800	10,950,371,60
Total For TN27									7,669,834,624,000.00		826,490,800	10,950,371,60
TN27/R On 14/11/2027 Spot Bond			100.00000	12.52107	100.00000	12.49305				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.11500	96.18937	11.11500	96.16078				0.00	0	1,200,000,00
Total TN30 SPOT										0.00	0	1,200,000,00
Total For TN30										0.00	0	1,200,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	116.19186	8.00000	116.16682				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN40 On 09/10/2040 Spot Bond			12.71500	85.68092	12.71500	85.65191				0.00	0	2,091,950,00
Total TN40 SPOT										0.00	0	2,091,950,00
Total For TN40										0.00	0	2,091,950,00
TN40/R On 09/10/2040 Spot Bond			10.75000	99.74143	10.75000	99.71275				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.48006				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.46000	107.30133	6.46000	107.28249				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.62387				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.81240				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.75715				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.81716				0.00	574,000,000	287,000,00
Total TRA4A2 SPOT										0.00	574,000,000	287,000,00
Total For TRA4A2										0.00	574,000,000	287,000,00
TRA4A On 13/04/2024 Spot Bond					0.00000	101.13567				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.75000	110.97033	6.75000	110.95010				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	101.07769				0.00	1,285,800,000	642,900,00
Total TRA4A6 SPOT										0.00	1,285,800,000	642,900,00
Total For TRA4A6										0.00	1,285,800,000	642,900,00
TRA4A On 13/04/2024 Spot Bond					0.00000	101.13567				0.00	0	
Total TRA4A7 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 TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	103.99608	8.62000	103.97196				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.42731				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	102.22397				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24 On 08/04/2021 Spot Bond					0.00000	99.84118				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24 On 22/04/2021 Spot Bond					0.00000	99.64001				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	98.54187				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP24 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP25 On 06/09/2021 Spot Bond					0.00000	98.02740				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	98.10832				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25 On 09/04/2021 Spot Bond					0.00000	99.89234				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP25 On 17/05/2021 Spot Bond					0.00000	99.48521				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP25 On 26/05/2021 Spot Bond					0.00000	99.39380				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP254 On 29/11/2021 Spot Bond					0.00000	97.23323				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP255 On 14/02/2022 Spot Bond					0.00000	95.85789				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP256 On 11/03/2022 Spot Bond					0.00000	95.30685				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP257 On 16/03/2022 Spot Bond					0.00000	95.15915				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.92335				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.19956				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.11582				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	101.14556				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC360 On 13/04/2021 Spot Bond					0.00000	100.85692				0.00	17,800,000,000	8,900,000,000
Total TWC360 SPOT										0.00	17,800,000,000	8,900,000,000
Total For TWC360										0.00	17,800,000,000	8,900,000,000
TWC36 On 20/04/2021 Spot Bond					0.00000	100.77518				0.00	0	
Total TWC361 SPOT										0.00	0	
Total For TWC361										0.00	0	
TWC36 On 26/04/2021 Spot Bond					0.00000	100.69766				0.00	18,600,000,000	9,300,000,000
Total TWC362 SPOT										0.00	18,600,000,000	9,300,000,000
Total For TWC362										0.00	18,600,000,000	9,300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC36 On 30/04/2021 Spot Bond					0.00000	100.66773				0.00	0	
Total TWC363 SPOT										0.00	0	
Total For TWC363										0.00	0	
TWC36 On 11/05/2021 Spot Bond					0.00000	100.54531				0.00	0	
Total TWC364 SPOT										0.00	0	
Total For TWC364										0.00	0	
TWC36 On 18/05/2021 Spot Bond					0.00000	100.46511				0.00	0	
Total TWC365 SPOT										0.00	0	
Total For TWC365										0.00	0	
TWC36 On 28/05/2021 Spot Bond			4.06200	4.06200	4.06200	100.35612				0.00	0	
Total TWC366 SPOT										0.00	0	
Total For TWC366										0.00	0	
TWC36 On 10/06/2021 Spot Bond			4.04200	4.04200	4.04200	100.21041				0.00	0	
Total TWC367 SPOT										0.00	0	
Total For TWC367										0.00	0	
TWC36 On 17/06/2021 Spot Bond			4.06700	4.06700	4.06700	100.13371				0.00	0	
Total TWC368 SPOT										0.00	0	
Total For TWC368										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.67000	106.98516	9.67000	106.95770				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.11384				0.00	1,064,000,000	532,000,000
Total UU1A01 SPOT										0.00	1,064,000,000	532,000,000
Total For UU1A01										0.00	1,064,000,000	532,000,000
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.12669				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.13263				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.15848				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.83616				0.00	0	
Total VKE10 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 VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.98912				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.82632				0.00	1,080,800,000	540,400,00
Total VKE12 SPOT										0.00	1,080,800,000	540,400,00
Total For VKE12										0.00	1,080,800,000	540,400,00
VKE13 On 27/08/2021 Spot Bond					0.00000	100.42718				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.50917				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.60303				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.62638				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.21353				0.00	100,000,000	100,000,00
Total WHL02 SPOT										0.00	100,000,000	100,000,00
Total For WHL02										0.00	100,000,000	100,000,00
WHL03 On 02/10/2023 Spot Bond					0.00000	99.99900				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WSP5 On 28/05/2021 Spot Bond			5.17500	103.64768	5.17500	103.63310				0.00	0	
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	
WSP5/f On 28/05/2021 Spot Bond			100.00000	90.17140	100.00000	89.95873				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										1.32e+017	892,490,545,800	504,750,973,10
Total for SPOT :										1.32e+017	892,490,545,800	504,750,973,10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
Total Futures									1.32e+017	892,490,549,087	504,752,048,50
Total Options									0.00	0	155,67
Grand Total:									1.32e+017	892,490,549,087	504,752,204,17