



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/04/2021

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			11.64569	74.34215	11.59787	74.59100			0.00	0	35
ES33	On	05/08/2021	Bond Future			11.90768	75.14146	11.85771	75.39333			0.00	0	
ES33	On	04/11/2021	Bond Future			12.16935	72.21141	12.11717	72.46638			0.00	0	
ES33	On	03/02/2022	Bond Future			12.45200	73.03689	12.39744	73.29488			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	06/05/2021	Bond Future			12.05741	73.39479	12.03486	73.52682			0.00	0	4,77
ES42	On	05/08/2021	Bond Future			12.30148	74.18416	12.27786	74.31792			0.00	0	
ES42	On	04/11/2021	Bond Future			12.54707	70.76062	12.52231	70.89621			0.00	0	
ES42	On	03/02/2022	Bond Future			12.80320	71.56992	12.77729	71.70710			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			150.46754	150.46754	150.34833	150.34833			0.00	0	5,5
I2025	On	05/08/2021	Bond Future			150.55935	150.55935	150.43948	150.43948			0.00	0	
I2025	On	04/11/2021	Bond Future			152.25251	152.25251	152.13185	152.13185			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	03/02/2022	Bond Future			152.43871	152.43871	152.31683	152.31683			0.00	0	
Total I2025 Future												0.00	0	5,53
Total For I2025												0.00	0	5,53
I2029	On	06/05/2021	Bond Future			108.41822	108.41822	108.09311	108.09311			0.00	0	2,85
I2029	On	05/08/2021	Bond Future			109.58393	109.58393	109.25579	109.25579			0.00	0	
I2029	On	04/11/2021	Bond Future			109.66903	109.66903	109.33763	109.33763			0.00	0	
I2029	On	03/02/2022	Bond Future			110.92192	110.92192	110.58685	110.58685			0.00	0	
Total I2029 Future												0.00	0	2,85
Total For I2029												0.00	0	2,85
I2033	On	06/05/2021	Bond Future			103.14373	103.14373	102.39267	102.39267			0.00	0	10,05
I2033	On	05/08/2021	Bond Future			104.25274	104.25274	103.49400	103.49400			0.00	0	
I2033	On	04/11/2021	Bond Future			104.20381	104.20381	103.43691	103.43691			0.00	0	
I2033	On	03/02/2022	Bond Future			105.39425	105.39425	104.61870	104.61870			0.00	0	
Total I2033 Future												0.00	0	10,05
Total For I2033												0.00	0	10,05
I2038	On	06/05/2021	Bond Future			115.66420	115.66420	115.72662	115.72662			0.00	0	8,03
I2038	On	05/08/2021	Bond Future			115.19092	115.19092	115.25461	115.25461			0.00	0	
I2038	On	04/11/2021	Bond Future			116.48666	116.48666	116.55136	116.55136			0.00	0	
I2038	On	03/02/2022	Bond Future			116.07024	116.07024	116.13571	116.13571			0.00	0	
Total I2038 Future												0.00	0	8,03
Total For I2038												0.00	0	8,03
I2046	On	06/05/2021	Bond Future			104.54391	104.54391	103.99815	103.99815			0.00	0	15,13
I2046	On	05/08/2021	Bond Future			105.66788	105.66788	105.11683	105.11683			0.00	0	
I2046	On	04/11/2021	Bond Future			105.05384	105.05384	104.49679	104.49679			0.00	0	
I2046	On	03/02/2022	Bond Future			106.25407	106.25407	105.69105	105.69105			0.00	0	
Total I2046 Future												0.00	0	15,13
Total For I2046												0.00	0	15,13
I2050	On	06/05/2021	Bond Future			107.57660	107.57660	106.76647	106.76647			0.00	0	11,04
I2050	On	05/08/2021	Bond Future			106.81116	106.81116	105.99273	105.99273			0.00	0	
I2050	On	04/11/2021	Bond Future			108.01241	108.01241	107.18529	107.18529			0.00	0	
I2050	On	03/02/2022	Bond Future			107.30444	107.30444	106.46792	106.46792			0.00	0	
Total I2050 Future												0.00	0	11,04
Total For I2050												0.00	0	11,04
R186	On	06/05/2021	Bond Future			7.48559	117.66091	7.43691	117.89943		9.02	10,001,177.35	85	107,13
R186	On	05/08/2021	Bond Future			7.68654	113.61631	7.63468	113.85788		8.60	0.00	0	
R186	On	04/11/2021	Bond Future			7.88362	114.86763	7.82836	115.11228		7.87	0.00	0	
R186	On	03/02/2022	Bond Future			8.10378	110.87201	8.04477	111.11953		7.07	0.00	0	

Contract 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												10,001,177.35	85	107,15
R186	On	06/05/2021	Bond Future	10.77	Call			14,971.84000	14.97184	14,733,320	9.62	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.00000	0.00000	0,000	9.62	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			15,012.87000	15.01287	14,774,350	9.62	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.00000	0.00000	0,000	9.62	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			14,930.79000	14.93079	14,692,270	9.62	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.00000	0.00000	0,000	9.62	0.00	0	
R186	On	06/05/2021	Bond Future	7.60	Put			820.11000	0.82011	895,740	9.06	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.60	Call			1,616.74000	1.61674	1,453,850	9.06	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.30	Call			864.72000	0.86472	749,670	8.96	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			1,538.93000	1.53893	1,662,400	8.96	0.00	0	15,17
R186	On	05/08/2021	Bond Future	8.62	Call			5,205.98000	5.20598	5,009,570	9.07	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			725.69000	0.72569	770,850	9.07	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,241.78000	5.24178	5,044,890	9.08	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			717.19000	0.71719	761,870	9.08	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,170.42000	5.17042	4,974,500	9.06	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			734.47000	0.73447	780,120	9.06	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,351.97000	3.35197	3,205,700	7.90	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			2,199.60000	2.19960	2,297,980	7.90	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			3,377.32000	3.37732	3,230,450	7.90	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			2,181.21000	2.18121	2,278,990	7.90	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,402.77000	3.40277	3,255,290	7.91	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			2,162.93000	2.16293	2,260,100	7.91	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			4,659.79000	4.65979	4,823,050	6.73	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,445.90000	1.44590	1,361,050	6.74	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			4,630.84000	4.63084	4,793,510	6.74	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,416.80000	1.41680	1,333,130	6.73	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			4,688.85000	4.68885	4,852,700	6.73	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,431.30000	1.43130	1,347,040	6.73	0.00	0	
Total R186 Option												0.00	0	25,17
Total For R186												10,001,177.35	85	132,37
R197	On	06/05/2021	Bond Future			321.14908	321.14908	321.05574	321.05574			0.00	0	2,95
R197	On	05/08/2021	Bond Future			316.62222	316.62222	316.52928	316.52928			0.00	0	
R197	On	04/11/2021	Bond Future			320.18316	320.18316	320.09037	320.09037			0.00	0	
R197	On	03/02/2022	Bond Future			315.76521	315.76521	315.67169	315.67169			0.00	0	
Total R197 Future												0.00	0	3,00
Total For R197												0.00	0	3,00
R202	On	06/05/2021	Bond Future			230.27801	230.27801	230.93912	230.93912			0.00	0	9,25
R202	On	05/08/2021	Bond Future			228.51553	228.51553	229.18480	229.18480			0.00	0	

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			231.08538	231.08538	231.76289	231.76289			0.00	0	
R202	On	03/02/2022	Bond Future			229.43571	229.43571	230.12121	230.12121			0.00	0	
Total R202 Future												0.00	0	9,28
Total For R202												0.00	0	9,28
R2023	On	06/05/2021	Bond Future			5.19054	105.85931	5.19242	105.85602		2.14	0.00	0	40,15
R2023	On	05/08/2021	Bond Future			5.35813	106.97097	5.36001	106.96813		2.03	0.00	0	
R2023	On	04/11/2021	Bond Future			5.53537	104.24102	5.53734	104.23852		1.94	0.00	0	
R2023	On	03/02/2022	Bond Future			5.80212	105.40766	5.80446	105.40527		1.59	0.00	0	
Total R2023 Future												0.00	0	40,15
R2023	On	06/05/2021	Bond Future	7.57	Call			4,058.49000	4.05849	4,061,780	2.50	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.00000	0.00000	0,000	2.50	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			4,075.12000	4.07512	4,078,410	2.50	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	0,000	2.50	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			4,041.86000	4.04186	4,045,150	2.50	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.00000	0.00000	0,000	2.50	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			513.03000	0.51303	509,550	1.95	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			421.49000	0.42149	420,840	1.94	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			527.17000	0.52717	523,680	1.94	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			429.49000	0.42949	428,840	1.94	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			520.06000	0.52006	516,570	1.94	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			437.56000	0.43756	436,920	1.95	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			213.30000	0.21330	212,970	1.62	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			1,001.67000	1.00167	998,840	1.62	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			200.29000	0.20029	199,960	1.60	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			1,014.34000	1.01434	1,011,510	1.60	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			206.75000	0.20675	206,420	1.61	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			1,007.96000	1.00796	1,005,130	1.61	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			1,010.06000	1.01006	1,007,590	1.44	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			256.65000	0.25665	256,560	1.44	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			1,003.37000	1.00337	1,000,890	1.44	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			249.00000	0.24900	248,910	1.43	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			1,016.45000	1.01645	1,013,970	1.43	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			252.97000	0.25297	252,890	1.44	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	40,15
R2030	On	06/05/2021	Bond Future			9.35570	94.22304	9.28717	94.60575		15.22	0.00	0	115,02
R2030	On	05/08/2021	Bond Future			9.57988	91.20754	9.50805	91.59469		14.69	0.00	0	
R2030	On	04/11/2021	Bond Future			9.79099	92.21260	9.71586	92.60433		13.74	0.00	0	
R2030	On	03/02/2022	Bond Future			10.02270	89.24073	9.94395	89.63695		12.36	0.00	0	

Contract 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												0.00	0	115,02
R2030	On	06/05/2021	Bond Future	11.70	Call			12,321.10000	12.32110	11,938,520	16.37	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put			1.16000	0.00116	1,290	16.37	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			1.21000	0.00121	1,350	16.37	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Call			794.04000	0.79404	654,280	14.86	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Put			2,707.22000	2.70722	2,950,170	14.86	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	8.36	Put			5,540.09000	5.54009	5,882,330	14.61	0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Call			154.71000	0.15471	114,240	14.61	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Put			3,073.88000	3.07388	3,336,030	14.80	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Call			641.40000	0.64140	520,840	14.80	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Call			706.43000	0.70643	577,450	14.82	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Put			2,907.66000	2.90766	3,161,390	14.82	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.00	Call			888.81000	0.88881	738,050	14.89	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Put			2,515.08000	2.51508	2,747,030	14.89	0.00	0	5,00
R2030	On	06/05/2021	Bond Future	9.25	Call			1,474.93000	1.47493	1,267,790	15.07	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put			1,683.37000	1.68337	1,858,940	15.07	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Call			1,760.24000	1.76024	1,531,160	15.13	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put			1,409.29000	1.40929	1,562,920	15.13	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Put			3,466.20000	3.46620	3,746,490	14.73	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			510.74000	0.51074	408,320	14.73	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			1,625.86000	1.62586	1,796,980	15.08	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			1,529.65000	1.52965	1,318,060	15.08	0.00	0	30
R2030	On	06/05/2021	Bond Future	10.95	Call			8,757.39000	8.75739	8,377,820	16.37	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			23.90000	0.02390	27,040	16.37	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.92	Call			3,889.21000	3.88921	3,562,310	15.60	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			431.79000	0.43179	487,600	15.60	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			1,394.67000	1.39467	1,194,260	15.05	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			1,771.79000	1.77179	1,954,090	15.05	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			7,809.44000	7.80944	8,179,660	14.61	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			38.53000	0.03853	26,040	14.61	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.74	Call			7,740.71000	7.74071	7,364,510	16.37	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			49.07000	0.04907	55,580	16.37	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call			4,420.91000	4.42091	4,081,110	15.74	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			12,367.49000	12.36749	11,984,900	16.37	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			1.11000	0.00111	1,230	16.37	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			12,274.67000	12.27467	11,892,100	16.37	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			326.89000	0.32689	369,800	15.74	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			1,990.26000	1.99026	2,188,380	15.00	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			1,218.02000	1.21802	1,033,430	15.00	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/08/2021	Bond Future	7.70	Put		10,807.41000	10.80741	11,153,890	14.15	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call		12,874.47000	12.87447	12,501,840	15.79	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put		2,438.34000	2.43834	2,590,590	14.69	0.00	0	4
R2030	On	05/08/2021	Bond Future	10.30	Call		5,604.91000	5.60491	5,318,390	15.18	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put		1,451.20000	1.45120	1,551,830	15.18	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put		5,463.79000	5.46379	5,723,570	14.16	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call		1,417.41000	1.41741	1,290,040	14.16	0.00	0	20
R2030	On	05/08/2021	Bond Future	10.41	Call		6,019.76000	6.01976	5,724,650	15.33	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call		325.56000	0.32556	284,890	14.15	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.95	Put		4,806.99000	4.80699	5,048,230	14.24	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Call		1,725.73000	1.72573	1,579,820	14.24	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Put		3,193.66000	3.19366	3,378,470	14.52	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		2,879.23000	2.87923	2,676,890	14.52	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.41	Put		1,308.61000	1.30861	1,400,650	15.33	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		154.93000	0.15493	169,450	15.79	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call		6,057.94000	6.05794	5,762,080	15.34	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		1,296.34000	1.29634	1,387,630	15.34	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		6,096.18000	6.09618	5,799,570	15.35	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		1,284.17000	1.28417	1,374,710	15.35	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Put		5,265.15000	5.26515	5,519,550	14.19	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call		1,503.94000	1.50394	1,371,190	14.19	0.00	0	4
R2030	On	05/08/2021	Bond Future	10.15	Call		5,058.96000	5.05896	4,785,150	15.02	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put		1,672.92000	1.67292	1,786,260	15.02	0.00	0	4
R2030	On	05/08/2021	Bond Future	9.75	Call		3,733.99000	3.73399	3,499,090	14.69	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call		1,776.38000	1.77638	1,649,050	13.21	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call		9,530.11000	9.53011	9,204,320	14.72	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		2,041.67000	2.04167	2,154,390	14.25	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call		6,494.85000	6.49485	6,217,150	14.22	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call		4,310.21000	4.31021	4,084,820	13.68	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	8.27	Put		9,093.64000	9.09364	9,395,660	13.21	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		1,110.82000	1.11082	1,021,110	13.21	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put		6,900.36000	6.90036	7,164,760	13.21	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Put		3,353.98000	3.35398	3,520,320	13.68	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		2,069.36000	2.06936	2,183,390	14.22	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		1,066.55000	1.06655	1,132,490	14.72	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call		6,529.95000	6.52995	6,251,590	14.24	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		2,055.47000	2.05547	2,168,840	14.24	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		6,565.11000	6.56511	6,286,100	14.25	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Put		5,312.75000	5.31275	5,540,390	13.30	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call		2,563.10000	2.56310	2,399,010	13.30	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			8,882.93000	8.88293	8,566,240	14.72	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			1,253.58000	1.25358	1,328,620	14.72	0.00	0	1,10
R2030	On	03/02/2022	Bond Future	9.43	Call			2,719.31000	2.71931	2,552,170	11.84	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			5,361.45000	5.36145	5,590,530	11.84	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call			2,740.80000	2.74080	2,572,810	11.84	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			4,362.30000	4.36230	4,561,810	12.06	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			2,550.86000	2.55086	2,390,520	11.79	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			5,330.59000	5.33059	5,558,820	11.84	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			5,613.22000	5.61322	5,849,100	11.79	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.45	Call			2,762.38000	2.76238	2,593,540	11.85	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			5,299.85000	5.29985	5,527,230	11.85	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Put			9,434.62000	9.43462	9,742,270	11.73	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			1,133.71000	1.13371	1,045,140	11.73	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.78	Call			3,530.13000	3.53013	3,333,420	12.06	0.00	0	
Total R2030 Option												0.00	0	21,34
Total For R2030												0.00	0	136,37
R2032	On	06/05/2021	Bond Future			10.11970	88.73736	10.09679	88.87408		18.23	0.00	0	137,10
R2032	On	05/08/2021	Bond Future			10.34211	89.66922	10.31815	89.80777		16.90	0.00	0	
R2032	On	04/11/2021	Bond Future			10.56202	86.51141	10.53698	86.65180		16.65	0.00	0	
R2032	On	03/02/2022	Bond Future			10.79679	87.47994	10.77063	87.62199		14.27	0.00	0	
Total R2032 Future												0.00	0	137,10
R2032	On	06/05/2021	Bond Future	12.11	Call			10,996.20000	10.99620	10,858,720	19.71	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			11.75000	0.01175	10,990	19.71	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			11,045.48000	11.04548	10,908,030	19.71	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			2,556.87000	2.55687	2,440,560	18.31	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.12	Put			11.33000	0.01133	10,600	19.71	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			10,946.86000	10.94686	10,809,370	19.71	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			12.17000	0.01217	11,400	19.71	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			13,227.48000	13.22748	13,090,550	19.71	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			2.03000	0.00203	1,820	19.71	0.00	0	70
R2032	On	06/05/2021	Bond Future	10.33	Put			1,178.53000	1.17853	1,198,940	18.31	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			7,155.02000	7.15502	7,038,230	18.00	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			1,398.07000	1.39807	1,419,830	18.00	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			7,195.92000	7.19592	7,078,920	18.01	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			1,386.28000	1.38628	1,407,830	18.01	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			7,114.34000	7.11434	6,997,750	17.98	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			1,410.13000	1.41013	1,432,090	17.98	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			8,815.81000	8.81581	8,909,680	15.89	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,664.53000	1.66453	1,618,010	15.89	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	Opt Intere
R2032	On	04/11/2021	Bond Future	11.70	Call		8,260.06000	8.26006	8,148,380	17.79	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		815.09000	0.81509	827,570	17.87	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.71	Call		8,298.28000	8.29828	8,186,410	17.81	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		2,055.66000	2.05566	2,084,370	17.79	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		2,043.23000	2.04323	2,071,750	17.81	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		8,222.10000	8.22210	8,110,600	17.78	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		2,068.39000	2.06839	2,097,280	17.78	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		6,633.07000	6.63307	6,711,900	15.95	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		2,537.88000	2.53788	2,476,320	15.95	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call		12,381.29000	12.38129	12,253,380	17.87	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		1,025.15000	1.02515	994,510	13.54	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.66	Call		4,165.59000	4.16559	4,086,990	14.02	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put		4,769.89000	4.76989	4,833,340	14.02	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.44	Call		3,589.16000	3.58916	3,516,940	13.86	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		5,474.39000	5.47439	5,544,820	13.84	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call		3,614.37000	3.61437	3,541,860	13.86	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		5,381.85000	5.38185	5,451,390	13.86	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call		3,564.04000	3.56404	3,492,110	13.85	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		7,673.52000	7.67352	7,762,000	13.54	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		12,007.05000	12.00705	12,118,460	13.54	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Put		10,795.62000	10.79562	10,901,720	13.54	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		1,270.32000	1.27032	1,234,370	13.54	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.81	Call		2,227.05000	2.22705	2,173,480	13.54	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		5,443.41000	5.44341	5,513,530	13.85	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		5,412.56000	5.41256	5,482,390	13.86	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		3,539.00000	3.53900	3,467,380	13.84	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Call		2,873.94000	2.87394	2,810,710	13.64	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put		6,397.79000	6.39779	6,476,610	13.64	0.00	0	9
Total R2032 Option											0.00	0	4,45
Total For R2032											0.00	0	141,62
R2035	On	06/05/2021	Bond Future			10.74535	88.40671	10.70728	88.65141	20.25	1,060,880.52	12	98,62
R2035	On	05/08/2021	Bond Future			10.97026	89.33508	10.93052	89.58273	18.87	0.00	0	
R2035	On	04/11/2021	Bond Future			11.19230	85.84398	11.15086	86.09467	18.76	0.00	0	
R2035	On	03/02/2022	Bond Future			11.43241	86.80493	11.38913	87.05860	16.14	0.00	0	
Total R2035 Future											1,060,880.52	12	98,62
R2035	On	06/05/2021	Bond Future	12.36	Call		9,812.29000	9.81229	9,568,090	22.03	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		54.79000	0.05479	55,290	22.03	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put		1,068.44000	1.06844	1,116,170	20.31	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.55	Call		1,469.99000	1.46999	1,334,160	19.68	0.00	0	

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		2,491.63000	2.49163	2,600,500	19.68	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put		4,848.08000	4.84808	5,027,970	18.94	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call		1,084.09000	1.08409	970,200	19.44	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.15	Put		882.35000	0.88235	921,160	20.43	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call		3,666.92000	3.66692	3,461,030	20.43	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call		12,654.45000	12.65445	12,409,570	22.03	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		56.43000	0.05643	56,980	22.03	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Call		3,235.57000	3.23557	3,038,600	20.31	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		2,301.75000	2.30175	2,131,010	20.04	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.55	Call		5,582.57000	5.58257	5,352,490	21.09	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		393.18000	0.39318	407,800	21.09	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.77	Call		11,940.77000	11.94077	11,695,900	22.03	0.00	0	
R2035	On	06/05/2021	Bond Future	10.05	Call		460.48000	0.46048	395,670	18.94	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.40	Put		3,096.40000	3.09640	3,227,210	19.44	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		142.14000	0.14214	145,300	22.03	0.00	0	20
R2035	On	06/05/2021	Bond Future	11.32	Call		4,449.12000	4.44912	4,230,810	20.67	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		629.95000	0.62995	656,340	20.67	0.00	0	20
R2035	On	06/05/2021	Bond Future	10.24	Put		3,838.01000	3.83801	3,992,270	19.18	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put		9.36000	0.00936	9,180	22.03	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.81	Put		1,643.81000	1.64381	1,717,770	20.04	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call		9,864.68000	9.86468	9,620,460	22.03	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		53.18000	0.05318	53,660	22.03	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		9,759.88000	9.75988	9,515,730	22.03	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		751.06000	0.75106	660,620	19.18	0.00	0	20
R2035	On	06/05/2021	Bond Future	12.77	Put		15.07000	0.01507	14,900	22.03	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.02	Call		8,029.61000	8.02961	7,788,070	22.03	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.02000	0.00002	0,020	17.70	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		48,624.56000	48.62456	48,872,210	17.70	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.02000	0.00002	0,020	17.70	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		48,507.98000	48.50798	48,755,630	17.70	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.02000	0.00002	0,020	17.70	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		2,624.14000	2.62414	2,701,210	19.00	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		3,280.58000	3.28058	3,147,780	18.35	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		4,291.61000	4.29161	4,406,460	18.35	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put		7,451.11000	7.45111	7,618,430	17.70	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		48,741.27000	48.74127	48,988,920	17.70	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		1,479.70000	1.47970	1,399,370	17.70	0.00	0	10
R2035	On	05/08/2021	Bond Future	11.37	Call		5,305.77000	5.30577	5,135,190	19.00	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		712.70000	0.71270	733,800	20.18	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		6,807.15000	6.80715	6,636,240	19.00	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/11/2021	Bond Future	11.75	Put		3,285.66000	3.28566	3,365,440	19.00	0.00	0	78
R2035	On	04/11/2021	Bond Future	11.08	Call		4,578.83000	4.57883	4,439,790	18.36	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		5,010.03000	5.01003	5,121,680	18.36	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.23	Put		8,270.75000	8.27075	8,428,060	17.76	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		2,409.30000	2.40930	2,315,920	17.76	0.00	0	78
R2035	On	04/11/2021	Bond Future	12.52	Call		9,803.72000	9.80372	9,605,120	20.18	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		2,064.95000	2.06495	2,117,040	20.18	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		9,840.85000	9.84085	9,641,930	20.18	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		2,049.47000	2.04947	2,101,240	20.18	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		9,766.63000	9.76663	9,568,350	20.18	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put		8,803.61000	8.80361	8,966,540	17.76	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		2,203.15000	2.20315	2,115,390	17.76	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put		6,582.14000	6.58214	6,718,630	17.89	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		3,272.59000	3.27259	3,158,390	17.89	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		14,862.90000	14.86290	14,633,310	20.18	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		2,080.53000	2.08053	2,132,940	20.18	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		4,496.00000	4.49600	4,362,880	15.72	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put		5,498.14000	5.49814	5,618,690	15.72	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		1,433.45000	1.43345	1,372,590	15.35	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call		4,524.86000	4.52486	4,391,240	15.72	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		5,467.26000	5.46726	5,587,310	15.72	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		4,553.79000	4.55379	4,419,680	15.73	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		5,436.52000	5.43652	5,556,080	15.73	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call		4,997.79000	4.99779	4,856,380	15.85	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		4,992.68000	4.99268	5,104,940	15.85	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call		3,028.97000	3.02897	2,924,720	15.35	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put		7,540.20000	7.54020	7,689,620	15.35	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put		12,276.10000	12.27610	12,468,910	15.35	0.00	0	
Total R2035 Option											0.00	0	14,81
Total For R2035											1,060,880.52	12	113,43
R2037	On	06/05/2021	Bond Future			10.95099	84.12487	10.91800	84.33605	21.74	2,860,245.58	34	128,52
R2037	On	05/08/2021	Bond Future			11.17640	80.75304	11.14195	80.96679	21.31	0.00	0	
R2037	On	04/11/2021	Bond Future			11.38754	81.64313	11.35167	81.85951	20.09	0.00	0	
R2037	On	03/02/2022	Bond Future			11.61580	78.30281	11.57838	78.52177	18.22	0.00	0	
Total R2037 Future											2,860,245.58	34	128,52
R2037	On	06/05/2021	Bond Future	12.43	Call		8,984.29000	8.98429	8,773,070	23.62	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		94.79000	0.09479	94,750	23.62	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		9,035.55000	9.03555	8,824,290	23.62	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		92.27000	0.09227	92,190	23.62	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	06/05/2021	Bond Future	12.42	Call		8,933.05000	8.93305	8,721,860	23.62	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		97.38000	0.09738	97,370	23.62	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		1,520.63000	1.52063	1,557,620	22.59	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		8,066.22000	8.06622	7,890,060	22.54	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		1,544.59000	1.54459	1,582,180	22.54	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		8,108.84000	8.10884	7,932,380	22.56	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		1,532.56000	1.53256	1,569,850	22.56	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		8,151.49000	8.15149	7,974,730	22.59	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		10,138.19000	10.13819	9,963,440	21.60	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		2,013.75000	2.01375	2,055,380	21.60	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Put		4,481.42000	4.48142	4,566,480	19.84	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		5,310.99000	5.31099	5,179,670	19.84	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.82	Call		10,174.65000	10.17465	9,999,650	21.60	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		1,998.97000	1.99897	2,040,350	21.60	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		10,211.16000	10.21116	10,035,900	21.60	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		1,984.29000	1.98429	2,025,410	21.60	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		8,152.86000	8.15286	7,991,960	20.79	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		2,719.13000	2.71913	2,774,610	20.79	0.00	0	60
R2037	On	03/02/2022	Bond Future	11.47	Put		5,388.53000	5.38853	5,487,760	17.74	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		4,690.71000	4.69071	4,571,810	17.72	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		5,448.96000	5.44896	5,549,020	17.72	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		4,720.03000	4.72003	4,600,710	17.73	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		5,418.82000	5.41882	5,518,460	17.73	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		4,749.13000	4.74913	4,629,400	17.74	0.00	0	
Total R2037 Option											0.00	0	1,200
Total For R2037											2,860,245.58	34	129,720
R2040	On	06/05/2021	Bond Future			11.05939	86.31635	11.02634	86.54226	21.99	0.00	0	84,85
R2040	On	05/08/2021	Bond Future			11.27929	82.71724	11.24476	82.94592	21.71	0.00	0	
R2040	On	04/11/2021	Bond Future			11.48495	83.62903	11.44898	83.86054	20.57	0.00	0	
R2040	On	03/02/2022	Bond Future			11.70706	80.06076	11.66953	80.29496	18.76	0.00	0	
Total R2040 Future											0.00	0	84,850
R2040	On	06/05/2021	Bond Future	12.43	Call		8,922.73000	8.92273	8,697,460	24.05	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		124.10000	0.12410	124,740	24.05	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		8,976.72000	8.97672	8,751,380	24.05	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put		763.60000	0.76360	787,500	22.52	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		4,423.60000	4.42360	4,221,590	22.52	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		13,938.10000	13.93810	13,711,870	24.05	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		120.85000	0.12085	121,420	24.05	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		8,868.76000	8.86876	8,643,560	24.05	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	06/05/2021	Bond Future	13.38	Put		6.91000	0.00691	6,590	24.05	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.42	Put		127.43000	0.12743	128,140	24.05	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		2,807.31000	2.80731	2,907,970	21.32	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		1,445.03000	1.44503	1,319,780	21.32	0.00	0	30
R2040	On	05/08/2021	Bond Future	12.48	Put		1,485.72000	1.48572	1,522,190	23.57	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		9,119.69000	9.11969	8,927,180	23.60	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		1,474.25000	1.47425	1,510,420	23.60	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		9,029.00000	9.02900	8,837,090	23.55	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		3,145.93000	3.14593	3,221,240	21.78	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		5,132.92000	5.13292	4,979,550	21.78	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		19,168.81000	19.16881	18,942,800	23.62	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		1,497.15000	1.49715	1,533,920	23.55	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		98.32000	0.09832	100,990	23.62	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.48	Call		9,074.40000	9.07440	8,882,190	23.57	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put		4,701.81000	4.70181	4,806,900	21.09	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		3,392.78000	3.39278	3,269,190	21.09	0.00	0	90
R2040	On	04/11/2021	Bond Future	12.90	Put		2,103.82000	2.10382	2,148,260	22.16	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		10,702.67000	10.70267	10,515,330	22.16	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		2,088.30000	2.08830	2,132,470	22.16	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		10,626.06000	10.62606	10,439,260	22.16	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		2,119.44000	2.11944	2,164,150	22.16	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		10,664.35000	10.66435	10,477,280	22.16	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		5,083.44000	5.08344	4,954,410	18.38	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		5,646.60000	5.64660	5,751,770	18.38	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		5,114.57000	5.11457	4,985,090	18.39	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		5,614.52000	5.61452	5,719,240	18.39	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		5,052.40000	5.05240	4,923,810	18.38	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		5,678.85000	5.67885	5,784,460	18.38	0.00	0	
Total R2040 Option											0.00	0	3,60
Total For R2040											0.00	0	88,45
R2044	On	06/05/2021	Bond Future			11.11185	82.95332	11.07364	83.21671	23.08	0.00	0	61,84
R2044	On	05/08/2021	Bond Future			11.32299	79.44397	11.28306	79.71057	22.78	0.00	0	
R2044	On	04/11/2021	Bond Future			11.52017	80.31976	11.47858	80.58955	21.56	0.00	0	
R2044	On	03/02/2022	Bond Future			11.73289	76.83955	11.68949	77.11243	19.66	0.00	0	
Total R2044 Future											0.00	0	61,84
R2044	On	06/05/2021	Bond Future	12.44	Call		8,721.71000	8.72171	8,461,300	25.10	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		137.79000	0.13779	140,770	25.10	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		8,775.76000	8.77576	8,515,240	25.12	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		134.87000	0.13487	137,740	25.12	0.00	0	

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	10.70	Call		957.79000	0.95779	848,100	21.55	0.00	0	3,10	
R2044	On	06/05/2021	Bond Future	11.40	Call		3,365.45000	3.36545	3,155,130	22.94	0.00	0		
R2044	On	06/05/2021	Bond Future	11.40	Put		1,161.76000	1.16176	1,214,830	22.94	0.00	0	3,10	
R2044	On	06/05/2021	Bond Future	11.79	Call		5,242.03000	5.24203	5,000,750	23.54	0.00	0		
R2044	On	06/05/2021	Bond Future	11.10	Put		1,968.74000	1.96874	2,059,140	22.41	0.00	0	3,10	
R2044	On	06/05/2021	Bond Future	12.50	Call		9,045.80000	9.04580	8,784,740	25.25	0.00	0		
R2044	On	06/05/2021	Bond Future	12.50	Put		121.21000	0.12121	123,540	25.25	0.00	0	3,10	
R2044	On	06/05/2021	Bond Future	11.90	Call		5,815.30000	5.81530	5,568,530	23.78	0.00	0		
R2044	On	06/05/2021	Bond Future	12.43	Put		140.76000	0.14076	143,860	25.07	0.00	0		
R2044	On	06/05/2021	Bond Future	10.70	Put		3,611.65000	3.61165	3,765,350	21.55	0.00	0		
R2044	On	06/05/2021	Bond Future	12.43	Call		8,667.63000	8.66763	8,407,340	25.07	0.00	0		
R2044	On	06/05/2021	Bond Future	11.90	Put		428.04000	0.42804	444,660	23.78	0.00	0		
R2044	On	06/05/2021	Bond Future	11.35	Put		1,274.76000	1.27476	1,333,230	22.86	0.00	0		
R2044	On	06/05/2021	Bond Future	11.35	Call		3,147.49000	3.14749	2,942,570	22.86	0.00	0	3,10	
R2044	On	06/05/2021	Bond Future	11.79	Put		535.99000	0.53599	558,100	23.54	0.00	0	3,10	
R2044	On	06/05/2021	Bond Future	11.10	Call		2,150.60000	2.15060	1,977,610	22.41	0.00	0		
R2044	On	05/08/2021	Bond Future	12.60	Put		1,396.03000	1.39603	1,437,950	24.79	0.00	0		
R2044	On	05/08/2021	Bond Future	12.61	Call		9,488.08000	9.48808	9,263,040	24.79	0.00	0		
R2044	On	05/08/2021	Bond Future	12.61	Put		1,382.28000	1.38228	1,423,840	24.79	0.00	0		
R2044	On	05/08/2021	Bond Future	12.59	Call		9,404.24000	9.40424	9,179,920	24.79	0.00	0		
R2044	On	05/08/2021	Bond Future	12.59	Put		1,409.90000	1.40990	1,452,180	24.79	0.00	0		
R2044	On	05/08/2021	Bond Future	12.60	Call		9,446.14000	9.44614	9,221,460	24.79	0.00	0		
R2044	On	04/11/2021	Bond Future	12.90	Call		10,568.07000	10.56807	10,352,750	23.23	0.00	0		
R2044	On	04/11/2021	Bond Future	12.90	Put		2,174.54000	2.17454	2,229,010	23.23	0.00	0		
R2044	On	04/11/2021	Bond Future	12.91	Call		10,605.77000	10.60577	10,390,120	23.23	0.00	0		
R2044	On	04/11/2021	Bond Future	12.91	Put		2,158.76000	2.15876	2,212,900	23.23	0.00	0		
R2044	On	04/11/2021	Bond Future	12.89	Call		10,530.41000	10.53041	10,315,410	23.23	0.00	0		
R2044	On	04/11/2021	Bond Future	12.89	Put		2,190.43000	2.19043	2,245,220	23.23	0.00	0		
R2044	On	03/02/2022	Bond Future	11.61	Put		5,657.11000	5.65711	5,780,230	19.30	0.00	0		
R2044	On	03/02/2022	Bond Future	11.59	Call		5,090.43000	5.09043	4,941,710	19.28	0.00	0		
R2044	On	03/02/2022	Bond Future	11.59	Put		5,722.24000	5.72224	5,846,400	19.28	0.00	0		
R2044	On	03/02/2022	Bond Future	11.60	Call		5,121.54000	5.12154	4,972,310	19.29	0.00	0		
R2044	On	03/02/2022	Bond Future	11.60	Put		5,689.45000	5.68945	5,813,100	19.29	0.00	0		
R2044	On	03/02/2022	Bond Future	11.61	Call		5,153.01000	5.15301	5,003,250	19.30	0.00	0		
Total R2044 Option											0.00	0	18,60	
Total For R2044											0.00	0	80,44	
R2048	On	06/05/2021	Bond Future			11.01715		82.26711	10.99396	82.43205	23.42	0.00	0	135,32
R2048	On	05/08/2021	Bond Future			11.21349		83.13104	11.18926	83.29806	21.93	0.00	0	5,00
R2048	On	04/11/2021	Bond Future			11.40614		79.63464	11.38086	79.80378	21.98	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	03/02/2022	Bond Future			11.61323	80.52620	11.58682	80.69733		18.96	0.00	0	
Total R2048 Future												0.00	0	140,32
R2048	On	06/05/2021	Bond Future	12.35	Call			8,864.79000	8.86479	8,697,180	25.70	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put			137.61000	0.13761	134,940	25.70	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call			8,919.22000	8.91922	8,751,620	25.70	0.00	0	
R2048	On	06/05/2021	Bond Future	10.90	Put			2,438.93000	2.43893	2,491,820	22.80	0.00	0	
R2048	On	06/05/2021	Bond Future	10.90	Call			1,764.51000	1.76451	1,652,460	22.80	0.00	0	1,00
R2048	On	06/05/2021	Bond Future	11.40	Put			1,004.52000	1.00452	1,019,200	23.66	0.00	0	
R2048	On	06/05/2021	Bond Future	11.40	Call			3,808.60000	3.80860	3,658,340	23.66	0.00	0	1,00
R2048	On	06/05/2021	Bond Future	10.20	Put			6,311.05000	6.31105	6,439,740	21.30	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put			134.04000	0.13404	131,380	25.70	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call			8,810.35000	8.81035	8,642,740	25.70	0.00	0	
R2048	On	06/05/2021	Bond Future	10.20	Call			284.88000	0.28488	248,630	21.30	0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Put			2,849.65000	2.84965	2,913,090	22.57	0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Call			1,446.50000	1.44650	1,345,000	22.57	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put			141.26000	0.14126	138,590	25.70	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put			10,049.15000	10.04915	10,171,840	20.14	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call			1,021.51000	1.02151	977,180	20.14	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put			8,101.89000	8.10189	8,210,610	20.14	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call			1,514.47000	1.51447	1,456,170	20.14	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.90	Put			5,128.90000	5.12890	5,205,910	20.97	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call			3,085.89000	3.08589	2,995,880	20.97	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.60	Put			6,447.81000	6.44781	6,541,000	20.35	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call			2,186.37000	2.18637	2,112,540	20.35	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call			9,646.10000	9.64610	9,499,580	23.92	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put			1,376.84000	1.37684	1,397,340	23.92	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call			9,689.03000	9.68903	9,542,310	23.92	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put			1,363.13000	1.36313	1,383,430	23.92	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put			4,039.17000	4.03917	4,101,530	21.51	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call			4,113.28000	4.11328	4,008,620	21.51	0.00	0	1,00
R2048	On	05/08/2021	Bond Future	10.50	Put			6,945.84000	6.94584	7,044,610	20.14	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Call			1,921.34000	1.92134	1,853,090	20.14	0.00	0	1,00
R2048	On	05/08/2021	Bond Future	12.50	Call			9,603.06000	9.60306	9,456,740	23.92	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put			1,390.53000	1.39053	1,411,230	23.92	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put			2,116.11000	2.11611	2,145,050	23.70	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call			10,891.99000	10.89199	10,751,600	23.70	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put			2,100.49000	2.10049	2,129,240	23.70	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call			10,930.50000	10.93050	10,789,920	23.70	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put			2,084.97000	2.08497	2,113,530	23.70	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2048	On	04/11/2021	Bond Future	12.83	Call			10,853.50000	10.85350	10,713,300	23.70		0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call			5,049.35000	5.04935	4,953,360	18.49		0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put			5,814.52000	5.81452	5,889,660	18.49		0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call			5,081.38000	5.08138	4,985,050	18.49		0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put			5,780.52000	5.78052	5,855,320	18.49		0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call			5,113.19000	5.11319	5,016,520	18.50		0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put			5,746.41000	5.74641	5,820,870	18.50		0.00	0	
Total R2048 Option													0.00	0	6,66
Total For R2048													0.00	0	146,98
R209	On	06/05/2021	Bond Future			10.67798	68.03032	10.62958	68.30037		24.29		0.00	0	26,08
R209	On	05/08/2021	Bond Future			10.87651	68.74473	10.82622	69.01794		22.40		0.00	0	
R209	On	04/11/2021	Bond Future			11.07136	66.36142	11.01915	66.63782		21.94		0.00	0	2,21
R209	On	03/02/2022	Bond Future			11.27697	67.10434	11.22273	67.38395		18.88		0.00	0	
Total R209 Future													0.00	0	28,34
R209	On	06/05/2021	Bond Future	12.23	Call			8,234.12000	8.23412	7,966,890	26.09		0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put			72.85000	0.07285	75,670	26.09		0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call			8,278.54000	8.27854	8,011,220	26.09		0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Put			6,917.74000	6.91774	7,157,830	23.41		0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Call			149.85000	0.14985	119,890	23.41		0.00	0	2,11
R209	On	06/05/2021	Bond Future	10.35	Put			2,710.71000	2.71071	2,852,820	23.65		0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call			1,119.97000	1.11997	992,030	23.65		0.00	0	50
R209	On	06/05/2021	Bond Future	10.60	Call			1,723.72000	1.72372	1,559,990	23.90		0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put			5,486.93000	5.48693	5,705,930	23.41		0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call			297.15000	0.29715	246,100	23.41		0.00	0	4,01
R209	On	06/05/2021	Bond Future	11.00	Call			2,997.61000	2.99761	2,785,440	24.29		0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put			969.81000	0.96981	1,027,690	24.29		0.00	0	3,50
R209	On	06/05/2021	Bond Future	10.00	Put			4,200.24000	4.20024	4,391,050	23.41		0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			74.83000	0.07483	77,760	26.09		0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call			5,433.65000	5.43365	5,180,280	25.22		0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put			303.69000	0.30369	320,370	25.22		0.00	0	3,71
R209	On	06/05/2021	Bond Future	10.25	Put			3,095.66000	3.09566	3,252,300	23.55		0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call			922.93000	0.92293	809,520	23.55		0.00	0	5,31
R209	On	06/05/2021	Bond Future	11.25	Call			3,953.46000	3.95346	3,719,490	24.57		0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put			1,889.52000	1.88952	1,995,840	23.90		0.00	0	5,21
R209	On	06/05/2021	Bond Future	12.24	Put			70.91000	0.07091	73,640	26.09		0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			8,189.70000	8.18970	7,922,580	26.09		0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put			606.44000	0.60644	642,520	24.57		0.00	0	9,11
R209	On	06/05/2021	Bond Future	12.25	Call			8,322.94000	8.32294	8,055,530	26.09		0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put			69.02000	0.06902	71,660	26.09		0.00	0	8,31

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	06/05/2021	Bond Future	10.00	Call		541.65000	0.54165	462,410	23.41	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		6,567.13000	6.56713	6,354,180	23.15	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		1,551.26000	1.55126	1,611,520	23.15	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		6,603.31000	6.60331	6,389,910	23.17	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		1,538.81000	1.53881	1,598,620	23.17	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		6,530.85000	6.53085	6,318,350	23.13	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		1,563.67000	1.56367	1,624,380	23.13	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		7,927.62000	7.92762	7,719,020	23.35	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		2,202.62000	2.20262	2,270,420	23.35	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		2,423.47000	2.42347	2,497,560	23.01	0.00	0	6,50
R209	On	04/11/2021	Bond Future	12.18	Call		7,961.84000	7.96184	7,752,880	23.37	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		2,190.31000	2.19031	2,257,750	23.37	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		7,996.08000	7.99608	7,786,770	23.39	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		2,178.07000	2.17807	2,245,160	23.39	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		3,102.51000	3.10251	2,975,250	21.28	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		5,943.69000	5.94369	6,092,830	21.28	0.00	0	6,50
R209	On	04/11/2021	Bond Future	9.50	Put		10,241.48000	10.24148	10,444,080	21.10	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		1,417.89000	1.41789	1,344,090	21.10	0.00	0	4,70
R209	On	04/11/2021	Bond Future	12.00	Call		7,349.35000	7.34935	7,147,040	23.01	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		4,015.97000	4.01597	3,871,190	18.42	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		5,076.46000	5.07646	5,211,290	18.42	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		4,041.19000	4.04119	3,895,880	18.43	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		5,048.80000	5.04880	5,183,100	18.43	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		4,066.48000	4.06648	3,920,630	18.44	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		5,021.26000	5.02126	5,155,020	18.44	0.00	0	
Total R209 Option											0.00	0	59,70
Total For R209											0.00	0	88,10
R210	On	06/05/2021	Bond Future			200.96870	200.96870	199.94126	199.94126		0.00	0	1,40
R210	On	05/08/2021	Bond Future			203.12948	203.12948	202.09193	202.09193		0.00	0	
R210	On	04/11/2021	Bond Future			202.68131	202.68131	201.63279	201.63279		0.00	0	
R210	On	03/02/2022	Bond Future			204.99698	204.99698	203.93669	203.93669		0.00	0	
Total R210 Future											0.00	0	1,40
Total For R210											0.00	0	1,40
R212	On	06/05/2021	Bond Future			171.79367	171.79367	171.78942	171.78942		0.00	0	3,40
R212	On	05/08/2021	Bond Future			171.31554	171.31554	171.31203	171.31203		0.00	0	
R212	On	04/11/2021	Bond Future			173.24238	173.24238	173.23940	173.23940		0.00	0	
Total R212 Future											0.00	0	3,40
Total For R212											0.00	0	3,40
R213	On	06/05/2021	Bond Future			9.79754	83.97455	9.74417	84.26792	17.75	0.00	0	9,10

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	05/08/2021			10.01205	84.85640	9.95633	85.15322		16.39	0.00	0	
R213	On	04/11/2021			10.22494	82.26123	10.16681	82.56158		15.98	0.00	0	
R213	On	03/02/2022			10.45676	83.18191	10.39601	83.48575		13.77	0.00	0	
Total R213 Future											0.00	0	9,14
R213	On	06/05/2021	11.90	Call			10,847.60000	10.84760	10,554,480	19.07	0.00	0	
R213	On	06/05/2021	11.90	Put			5.94000	0.00594	6,190	19.07	0.00	0	
R213	On	06/05/2021	11.91	Call			10,893.16000	10.89316	10,600,030	19.07	0.00	0	
R213	On	06/05/2021	11.91	Put			5.72000	0.00572	5,960	19.07	0.00	0	
R213	On	06/05/2021	11.89	Call			10,802.01000	10.80201	10,508,900	19.07	0.00	0	
R213	On	06/05/2021	11.89	Put			6.17000	0.00617	6,430	19.07	0.00	0	
R213	On	05/08/2021	10.78	Call			5,758.60000	5.75860	5,535,270	16.90	0.00	0	
R213	On	05/08/2021	10.78	Put			1,510.02000	1.51002	1,583,510	16.90	0.00	0	
R213	On	05/08/2021	10.14	Call			3,657.61000	3.65761	3,478,190	16.32	0.00	0	
R213	On	05/08/2021	10.14	Put			2,684.47000	2.68447	2,801,870	16.32	0.00	0	
R213	On	05/08/2021	9.34	Put			5,110.50000	5.11050	5,293,640	15.86	0.00	0	
R213	On	05/08/2021	9.34	Call			1,731.96000	1.73196	1,618,280	15.86	0.00	0	
R213	On	05/08/2021	10.85	Call			6,015.66000	6.01566	5,788,380	17.00	0.00	0	
R213	On	05/08/2021	10.85	Put			1,419.42000	1.41942	1,488,960	17.00	0.00	0	
R213	On	05/08/2021	10.86	Call			6,052.57000	6.05257	5,824,740	17.02	0.00	0	
R213	On	05/08/2021	10.86	Put			1,406.83000	1.40683	1,475,820	17.02	0.00	0	
R213	On	05/08/2021	10.84	Call			5,978.65000	5.97865	5,751,930	16.99	0.00	0	
R213	On	05/08/2021	10.84	Put			1,431.95000	1.43195	1,502,050	16.99	0.00	0	
R213	On	04/11/2021	11.11	Call			6,799.08000	6.79908	6,581,190	16.58	0.00	0	
R213	On	04/11/2021	11.11	Put			2,099.17000	2.09917	2,181,630	16.58	0.00	0	
R213	On	04/11/2021	11.09	Call			6,730.37000	6.73037	6,513,420	16.55	0.00	0	
R213	On	04/11/2021	11.09	Put			2,126.39000	2.12639	2,209,790	16.55	0.00	0	
R213	On	04/11/2021	11.10	Call			6,764.59000	6.76459	6,547,170	16.56	0.00	0	
R213	On	04/11/2021	11.10	Put			2,112.63000	2.11263	2,195,560	16.56	0.00	0	
R213	On	03/02/2022	10.15	Call			3,470.34000	3.47034	3,321,050	13.34	0.00	0	
R213	On	03/02/2022	10.15	Put			4,716.14000	4.71614	4,870,690	13.34	0.00	0	20
R213	On	03/02/2022	9.58	Call			2,281.74000	2.28174	2,167,870	13.07	0.00	0	
R213	On	03/02/2022	9.58	Put			6,511.27000	6.51127	6,701,240	13.07	0.00	0	20
R213	On	03/02/2022	8.63	Put			10,551.29000	10.55129	10,791,970	13.07	0.00	0	
R213	On	03/02/2022	9.97	Call			3,053.73000	3.05373	2,915,710	13.22	0.00	0	
R213	On	03/02/2022	9.97	Put			5,226.89000	5.22689	5,392,710	13.22	0.00	0	
R213	On	03/02/2022	9.98	Call			3,076.21000	3.07621	2,937,560	13.23	0.00	0	
R213	On	03/02/2022	9.98	Put			5,197.50000	5.19750	5,362,690	13.23	0.00	0	
R213	On	03/02/2022	9.96	Call			3,031.34000	3.03134	2,893,950	13.21	0.00	0	
R213	On	03/02/2022	8.80	Call			1,203.92000	1.20392	1,132,710	13.07	0.00	0	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
R213	On	03/02/2022	Bond Future	10.25	Put		4,450.05000	4.45005	4,598,430	13.41	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call		2,603.30000	2.60330	2,478,570	13.08	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put		5,875.64000	5.87564	6,054,750	13.08	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put		9,747.53000	9.74753	9,980,160	13.07	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		5,256.42000	5.25642	5,422,870	13.21	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		1,030.33000	1.03033	967,170	13.07	0.00	0	20
R213	On	03/02/2022	Bond Future	10.25	Call		3,713.64000	3.71364	3,558,180	13.41	0.00	0	
Total R213 Option											0.00	0	90
Total For R213											0.00	0	10,04
R214	On	06/05/2021	Bond Future			10.97153	65.41020	10.94834	65.54198	26.21	0.00	0	15,38
R214	On	05/08/2021	Bond Future			11.16526	66.09712	11.14111	66.23057	24.15	0.00	0	
R214	On	04/11/2021	Bond Future			11.35519	63.54758	11.33007	63.68274	23.74	0.00	0	
R214	On	03/02/2022	Bond Future			11.55877	64.25898	11.53263	64.39568	20.38	0.00	0	
Total R214 Future											0.00	0	15,38
R214	On	06/05/2021	Bond Future	12.26	Call		6,997.55000	6.99755	6,862,630	28.17	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		173.87000	0.17387	170,730	28.17	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		7,040.98000	7.04098	6,906,060	28.17	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		169.86000	0.16986	166,720	28.17	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		6,954.13000	6.95413	6,819,210	28.17	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		177.96000	0.17796	174,820	28.17	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		6,327.72000	6.32772	6,219,030	24.87	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		1,795.72000	1.79572	1,820,480	24.87	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		6,363.13000	6.36313	6,254,230	24.89	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		1,782.05000	1.78205	1,806,600	24.89	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		6,398.58000	6.39858	6,289,470	24.91	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		1,768.48000	1.76848	1,792,820	24.91	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		2,258.27000	2.25827	2,286,210	24.86	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		7,928.82000	7.92882	7,821,930	24.82	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		2,283.71000	2.28371	2,311,980	24.82	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		7,962.37000	7.96237	7,855,320	24.84	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		2,271.03000	2.27103	2,299,140	24.84	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		7,995.77000	7.99577	7,888,550	24.86	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		4,311.76000	4.31176	4,234,230	19.77	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		4,959.62000	4.95962	5,018,790	19.77	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		4,259.88000	4.25988	4,182,860	19.75	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		5,014.43000	5.01443	5,074,110	19.75	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		4,285.67000	4.28567	4,208,390	19.76	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		4,986.84000	4.98684	5,046,260	19.76	0.00	0	
Total R214 Option											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R214										0.00	0	15,38
Total for Bond										13,922,303.45	131	1,198,21
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total E170 Future										0.00	0	
Total For E170										0.00	0	
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 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 I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 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 R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	

Contract Details	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/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			753.22300	753.22300	755.05000	755.05000				0.00	0	9€
GOVI On 05/08/2021 GOVI			761.04900	761.04900	762.89800	762.89800				0.00	0	
GOVI On 04/11/2021 GOVI			769.50800	769.50800	771.38000	771.38000				0.00	0	
GOVI On 03/02/2022 GOVI			778.11500	778.11500	780.00900	780.00900				0.00	0	
Total GOVI Future										0.00	0	9€
GOVI On 06/05/2021 GOVI	678.68	Call			763,700.00000	76.37000	745,430,000			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			763,600.00000	76.36000	745,330,000			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			763,800.00000	76.38000	745,530,000			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			437,680.00000	43.76800	419,190,000			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			437,580.00000	43.75800	419,090,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.14	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Call			437,480.00000	43.74800	418,990,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Call			429,700.00000	42.97000	410,980,000			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			429,600.00000	42.96000	410,880,000			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			429,800.00000	42.98000	411,080,000			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			127,410.00000	12.74100	146,350,000			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			127,510.00000	12.75100	146,450,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Put			127,310.00000	12.73100	146,250,000			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For GOVI									0.00	0	9€
Total for GOVI									0.00	0	9€
AL37 On 06/05/2021 Index Future			778.98900	778.98900	780.54300	780.54300			0.00	0	
AL37 On 05/08/2021 Index Future			787.08100	787.08100	788.65600	788.65600			0.00	0	
AL37 On 04/11/2021 Index Future			795.83000	795.83000	797.42400	797.42400			0.00	0	
AL37 On 03/02/2022 Index Future			804.73200	804.73200	806.34500	806.34500			0.00	0	
Total AL37 Future									0.00	0	
Total For AL37									0.00	0	
AL7T On 06/05/2021 Index Future			863.80300	863.80300	866.53000	866.53000			0.00	0	
AL7T On 05/08/2021 Index Future			872.77700	872.77700	875.53600	875.53600			0.00	0	
AL7T On 04/11/2021 Index Future			882.47800	882.47800	885.27100	885.27100			0.00	0	
AL7T On 03/02/2022 Index Future			892.34900	892.34900	895.17400	895.17400			0.00	0	
Total AL7T Future									0.00	0	
Total For AL7T									0.00	0	
ALBI On 06/05/2021 Index Future			762.39400	762.39400	764.24600	764.24600			0.00	0	2€
ALBI On 05/08/2021 Index Future			770.31400	770.31400	772.19000	772.19000			0.00	0	
ALBI On 04/11/2021 Index Future			778.87600	778.87600	780.77500	780.77500			0.00	0	
ALBI On 03/02/2022 Index Future			787.58800	787.58800	789.51000	789.51000			0.00	0	
Total ALBI Future									0.00	0	2€
Total For ALBI									0.00	0	2€
IGOV On 06/05/2021 Index Future			281.14900	281.14900	280.50700	280.50700			0.00	0	8€
IGOV On 05/08/2021 Index Future			284.13900	284.13900	283.49200	283.49200			0.00	0	
IGOV On 04/11/2021 Index Future			287.36700	287.36700	286.71300	286.71300			0.00	0	
IGOV On 03/02/2022 Index Future			290.64900	290.64900	289.98800	289.98800			0.00	0	
Total IGOV Future									0.00	0	8€
Total For IGOV									0.00	0	8€
Total for Index									0.00	0	1,1€
JIBAR f On 21/04/2021 Jibar Future			3.67500	96.32500	3.67500	96.32500			0.00	0	
JIBAR f On 19/05/2021 Jibar Future			3.69000	96.31000	3.70000	96.30000			0.00	0	
JIBAR f On 15/06/2021 Jibar Future			3.73500	96.26500	3.74500	96.25500			0.00	0	
JIBAR f On 21/07/2021 Jibar Future			3.77000	96.23000	3.77000	96.23000			0.00	0	
JIBAR f On 18/08/2021 Jibar Future			3.83000	96.17000	3.84000	96.16000			0.00	0	
JIBAR f On 15/09/2021 Jibar Future			3.85500	96.14500	3.87500	96.12500			0.00	0	30,0€
JIBAR f On 15/12/2021 Jibar Future			4.12000	95.88000	4.14000	95.86000			0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.24500	95.75500	4.25000	95.75000			0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.68000	95.32000	4.70000	95.30000			0.00	0	4€
JIBAR f On 21/09/2022 Jibar Future			4.79500	95.20500	4.82000	95.18000			0.00	0	
JIBAR f On 21/12/2022 Jibar Future			5.16500	94.83500	5.21500	94.78500			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR F On 15/03/2023 Jibar Future			5.27500	94.72500	5.31000	94.69000				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			90.73000	90.73000	90.74000	90.74000				0.00	0	
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 :										13,922,303.45	131	1,230,92
AA06 On 15/04/2021 Spot Bond					0.00000	99.97156				0.00	0	
Total AA06 SPOT										0.00	0	
Total For AA06										0.00	0	
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AA06/JIBAR SPOT										0.00	0	
Total For AA06/JIBAR										0.00	0	
AA07 On 15/04/2021 Spot Bond			5.92000	99.98378	5.92000	99.96757				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			3.50000	305.13829	3.50000	305.07456				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.42010				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.79647				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	102.75588	9.65000	102.72927				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.69601				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.42588				0.00	0	
Total ABFN09 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN09										0.00	0	
ABFN1 On 14/05/2022 Spot Bond					0.00000	101.28327				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1 On 11/11/2022 Spot Bond					0.00000	101.84560				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1 On 26/09/2023 Spot Bond					0.00000	101.83161				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.37956				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	102.78573				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	103.84775				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	101.98045				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.53224				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.77572				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.30454				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.41981				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.39021				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.75026				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.26981				0.00	400,000,000	200,000,000
Total ABFN32 SPOT										0.00	400,000,000	200,000,000
Total For ABFN32										0.00	400,000,000	200,000,000
ABFN3 On 15/11/2024 Spot Bond					0.00000	102.25481				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	101.19004				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.37790				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.74887				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.76875				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	101.02993				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.60921				0.00	104,000,000	52,000,000
Total ABFN39 SPOT										0.00	104,000,000	52,000,000
Total For ABFN39										0.00	104,000,000	52,000,000
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.88266				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.12225				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.37087				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	99.98781				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	99.98738				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	99.98714				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.29149				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.59092				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.62029				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.19292				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.19821				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	100.26222				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.21070				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.81045				0.00	0	
Total ABJ01 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 ABJ01									0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.24054			0.00	0	
Total ABJ02 SPOT									0.00	0	
Total For ABJ02									0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.10690			0.00	0	
Total ABK12 SPOT									0.00	0	
Total For ABK12									0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.71278			0.00	0	
Total ABK8 SPOT									0.00	0	
Total For ABK8									0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.60000	3.60000	3.60000	146.66146			0.00	0	
Total ABKI03 SPOT									0.00	0	
Total For ABKI03									0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	84.96257	100.00000	84.78111			0.00	0	
Total ABKI03/R212 SPOT									0.00	0	
Total For ABKI03/R212									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.07000	7.07000	7.07000	138.37614			0.00	0	
Total ABKI04 SPOT									0.00	0	
Total For ABKI04									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	18.85974	100.00000	18.81609			0.00	0	
Total ABKI04/I2025 SPOT									0.00	0	
Total For ABKI04/I2025									0.00	0	
ABKS1 On 04/04/2026 Spot Bond					0.00000	100.21037			0.00	0	100,000,00
Total ABKS1 SPOT									0.00	0	100,000,00
Total For ABKS1									0.00	0	100,000,00
ABN05 On 18/04/2021 Spot Bond			2.79000	215.62480	2.79000	215.58387			0.00	0	
Total ABN05 SPOT									0.00	0	
Total For ABN05									0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.67000	2.67000	2.67000	148.26938			0.00	0	
Total ABN61 SPOT									0.00	0	
Total For ABN61									0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.03000	4.03000	4.03000	190.17012			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.55000	4.55000	4.55000	219.12178			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.75000	6.75000	6.75000	102.65359			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.35000	7.35000	7.35000	117.67165			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.98000	99.93183	4.98000	99.94546			0.00	0	
Total ABS11 SPOT									0.00	0	
Total For ABS11									0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.25000	108.62664	5.25000	108.61110			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.28000	110.83815	5.28000	110.82219			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.91500	117.86172	6.91500	117.83959			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.12500	117.10334	8.12500	117.07758			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			5.72000	109.79126	5.72000	109.77443			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.60500	106.01919	7.60500	105.99769		1,292,850,000,000.00		170,000,000	170,000,00
Total ABS7 SPOT								1,292,850,000,000.00		170,000,000	170,000,00
Total For ABS7								1,292,850,000,000.00		170,000,000	170,000,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.62105	100.00000	10.59767			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.88000	317.39308	1.88000	317.34073			0.00	0	
Total ABS12 SPOT									0.00	0	
Total For ABS12									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABS14 On 31/01/2022 Spot Bond			1.00000	170.94862	1.00000	170.92450			370,720,000,000.00	370,720,000	185,360,000
Total ABS14 SPOT									370,720,000,000.00	370,720,000	185,360,000
Total For ABS14									370,720,000,000.00	370,720,000	185,360,000
ABX01 On 10/07/2024 Spot Bond			10.22500	10.22500	10.22500	104.67914			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.37624			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.36488			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.35091			0.00	0	
Total ACL129 SPOT									0.00	0	
Total For ACL129									0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.35264			0.00	0	
Total ACL145 SPOT									0.00	0	
Total For ACL145									0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.91148			0.00	0	
Total ACL185 SPOT									0.00	0	
Total For ACL185									0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.36400			0.00	0	
Total ACL193 SPOT									0.00	0	
Total For ACL193									0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.36400			0.00	0	
Total ACL194 SPOT									0.00	0	
Total For ACL194									0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.37370			0.00	0	
Total ACL201 SPOT									0.00	0	
Total For ACL201									0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.37370			0.00	0	
Total ACL202 SPOT									0.00	0	
Total For ACL202									0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	161.58689			0.00	0	
Total ACL203 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 ACL203									0.00	0	
ACL203 On 14/02/2023 Spot Bond					0.00000	164.00858			0.00	0	
Total ACL204 SPOT									0.00	0	
Total For ACL204									0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.34581			0.00	0	
Total ACL217 SPOT									0.00	0	
Total For ACL217									0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.34351			0.00	0	
Total ACL221 SPOT									0.00	0	
Total For ACL221									0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.33497			0.00	0	
Total ACL222 SPOT									0.00	0	
Total For ACL222									0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.76688			0.00	0	
Total AECI01 SPOT									0.00	0	
Total For AECI01									0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.73249			0.00	0	
Total AECI02 SPOT									0.00	0	
Total For AECI02									0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.96055			0.00	0	
Total AECI03 SPOT									0.00	0	
Total For AECI03									0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.98704			0.00	0	
Total AECI04 SPOT									0.00	0	
Total For AECI04									0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.77534			0.00	0	
Total AGL01 SPOT									0.00	0	
Total For AGL01									0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	99.82740			0.00	0	500,000,00
Total AGL02 SPOT									0.00	0	500,000,00
Total For AGL02									0.00	0	500,000,00
AGL03 On 17/05/2025 Spot Bond					0.00000	99.92581			0.00	0	500,000,00
Total AGL03 SPOT									0.00	0	500,000,00
Total For AGL03									0.00	0	500,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	103.29035			0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGT01 SPOT										0.00	0	1,000,000.00
Total For AGT01										0.00	0	1,000,000.00
AGT02 On 28/11/2024 Spot Bond					0.00000	103.51846				0.00	0	3,100.00
Total AGT02 SPOT										0.00	0	3,100.00
Total For AGT02										0.00	0	3,100.00
AGT03 On 05/06/2025 Spot Bond					0.00000	101.36370				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.69237				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	99.91792				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	99.91792				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	99.90334				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	99.92038				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	99.92119				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	99.91229				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	99.90341				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	99.87443				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF3C: On 18/04/2022 Spot Bond					0.00000	99.86561				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.85350				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.74133				0.00	0	60,000,00
Total AHF5A2 SPOT										0.00	0	60,000,00
Total For AHF5A2										0.00	0	60,000,00
AHF5A: On 21/08/2023 Spot Bond			6.44000	108.77278	6.44000	108.75374				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.78220				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.83667				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	101.63690				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2022 Spot Bond					0.00000	100.96819				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.19417				0.00	0	6,000,000,00
Total AHF6A2 SPOT										0.00	0	6,000,000,00
Total For AHF6A2										0.00	0	6,000,000,00
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.78213				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	100.83658				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	101.21712				0.00	0	
Total AHF6D1 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 AHF6D1									0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.72767			0.00	0	
Total AHF7A1 SPOT									0.00	0	
Total For AHF7A1									0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.80938			0.00	0	
Total AHF7B1 SPOT									0.00	0	
Total For AHF7B1									0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.86382			0.00	0	
Total AHF7C1 SPOT									0.00	0	
Total For AHF7C1									0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.32567			0.00	0	
Total AHF7D1 SPOT									0.00	0	
Total For AHF7D1									0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.14000	113.81254	7.14000	113.79061			0.00	0	1,279,100,00
Total AIR02 SPOT									0.00	0	1,279,100,00
Total For AIR02									0.00	0	1,279,100,00
AIR04 On 29/05/2024 Spot Bond			6.44000	111.30053	6.44000	111.28104			0.00	0	
Total AIR04 SPOT									0.00	0	
Total For AIR04									0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.69000	94.40056	11.69000	94.37094			0.00	0	
Total AIR05 SPOT									0.00	0	
Total For AIR05									0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.30000	170.59542	6.30000	170.54698			0.00	0	
Total AIRL01 SPOT									0.00	0	
Total For AIRL01									0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	99.92519			0.00	0	
Total APF04 SPOT									0.00	0	
Total For APF04									0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.19457			0.00	0	
Total APF06 SPOT									0.00	0	
Total For APF06									0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.52132			0.00	0	
Total APF07 SPOT									0.00	0	
Total For APF07									0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	101.13160			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.46196				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.65735				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.88156				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	100.25419				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.42418				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.86849				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.90000	234.26852	4.90000	234.21079				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.91500	211.47203	4.91500	211.41983				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			1.98000	169.63730	1.98000	169.60882				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										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	99.05616				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN14(On 04/05/2021 Spot Bond					0.00000	101.08322				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14(On 04/05/2021 Spot Bond					0.00000	101.09676				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14(On 31/01/2022 Spot Bond			2.02500	169.57748	2.02500	169.54881				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15(On 31/05/2021 Spot Bond					0.00000	56.04477				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15(On 02/06/2021 Spot Bond					0.00000	100.69137				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15(On 31/03/2028 Spot Bond			4.92000	179.96091	4.92000	179.91658				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN15(On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15(On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15(On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16(On 08/08/2021 Spot Bond					0.00000	101.03431				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16(On 19/08/2021 Spot Bond					0.00000	100.82846				0.00	0	70,000,00
Total ASN161 SPOT										0.00	0	70,000,00
Total For ASN161										0.00	0	70,000,00
ASN16(On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 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 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	100.45594				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.40332				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.23221				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.08500	103.93604	5.08500	103.90984				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.31678				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.32145				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.34643				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	100.94044				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN208 On 24/08/2025 Spot Bond					0.00000	101.06394				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN209 On 29/08/2022 Spot Bond					0.00000	100.67310				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN214 On 29/05/2021 Spot Bond					0.00000	100.61453				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN255 On 20/06/2023 Spot Bond					0.00000	100.40219				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN264 On 20/06/2023 Spot Bond					0.00000	100.31372				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	100.88243				0.00	0	120,000,00
Total ASN278 SPOT										0.00	0	120,000,00
Total For ASN278										0.00	0	120,000,00
ASN278 On 20/08/2048 Spot Bond					0.00000	100.79855				0.00	0	100,000,00
Total ASN279 SPOT										0.00	0	100,000,00
Total For ASN279										0.00	0	100,000,00
ASN279 On 21/08/2023 Spot Bond					0.00000	100.77948				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	100.47798				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	100.30766				0.00	0	90,000,00
Total ASN291 SPOT										0.00	0	90,000,00
Total For ASN291										0.00	0	90,000,00
ASN291 On 20/12/2023 Spot Bond					0.00000	100.34239				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	

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 20/12/2023 Spot Bond					0.00000	100.43622				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.39500	4.39500	4.39500	100.78600				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.14500	5.14500	5.14500	92.13055				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.32459				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.36967				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	100.99949				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	100.32698				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			5.19500	102.46916	5.19500	102.44301				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.34805				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.31673				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35(On 20/06/2024 Spot Bond					0.00000	100.32806				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35(On 20/06/2024 Spot Bond					0.00000	100.33381				0.00	0	
Total ASN354 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 ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.33381				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN361 On 30/08/2024 Spot Bond					0.00000	100.67295				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.39923				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN370 On 20/12/2024 Spot Bond					0.00000	100.32752				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.33947				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN380 On 29/10/2021 Spot Bond					0.00000	101.14135				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2022 Spot Bond					0.00000	100.45132				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2022 Spot Bond					0.00000	100.45132				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.39417				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.33036				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN390 On 20/11/2022 Spot Bond					0.00000	100.71401				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.41553				0.00	0	110,000.00

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 ASN399 SPOT										0.00	0	110,000,00
Total For ASN399										0.00	0	110,000,00
ASN400 On 20/12/2024 Spot Bond					0.00000	100.32809				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN410 On 20/12/2024 Spot Bond					0.00000	100.38497				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2021 Spot Bond					0.00000	100.58305				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN420 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	104.40887				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN440 On 17/06/2021 Spot Bond					0.00000	100.38126				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN440 On 17/06/2021 Spot Bond					0.00000	100.38126				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN445 On 22/06/2023 Spot Bond					0.00000	100.30775				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.31732				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	100.41345				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	101.29814				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN45: On 21/12/2026 Spot Bond					0.00000	103.08557				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.96109				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.96069				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	101.16664				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	100.36009				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	101.84283				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	101.27765				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.99465				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.17158				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	100.34413				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47: On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	101.11648				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.85500				0.00	0	
Total ASN476 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 ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.33816				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.40210				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/05/2021 Spot Bond					0.00000	100.61530				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	100.60000				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	101.24605				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.33702				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.54402				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.52241				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.17391				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.44571				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.39643				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.39643				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.32852				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	102.79546	9.00000	102.78630				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.18000	102.54265	8.18000	102.53244				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	102.59818	8.36000	102.58816				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	102.59818	8.36000	102.58816				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN51: On 14/04/2021 Spot Bond					0.00000	99.98777				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	101.81076	9.10000	101.78573				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	102.19263	11.05000	102.16227				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	102.18286	11.00000	102.15264				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 13/05/2021 Spot Bond					0.00000	100.68129				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	102.08513	10.50000	102.05628				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	

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	102.08513	10.50000	102.05628				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	100.12479				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	101.08583				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	100.82322				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	102.10469	10.60000	102.07556				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.47000	103.14732	10.47000	102.05050				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.55000	102.05993	10.55000	102.03063				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	101.05008				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	100.83147				0.00	0	
Total ASN561 SPOT										0.00	0	
Total For ASN561										0.00	0	
ASN56 On 10/05/2021 Spot Bond					0.00000	100.84845				0.00	0	
Total ASN562 SPOT										0.00	0	
Total For ASN562										0.00	0	
ASN56 On 10/05/2021 Spot Bond					0.00000	100.84845				0.00	0	
Total ASN563 SPOT										0.00	0	
Total For ASN563										0.00	0	
ASN56 On 17/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.77951				0.00	0	
Total ASN565 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 ASN565										0.00	0	
ASN56: On 19/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.68856				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	100.70548				0.00	0	
Total ASN567 SPOT										0.00	0	
Total For ASN567										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.80537				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.77438				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	100.67699				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	100.64991				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	100.66345				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	100.66345				0.00	0	
Total ASN573 SPOT										0.00	0	
Total For ASN573										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.45517				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.31675				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.44731				0.00	0	
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	100.49813				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN582 SPOT										0.00	0	
Total For ASN582										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.62523				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 07/09/2021 Spot Bond					0.00000	100.49021				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN58: On 13/02/2022 Spot Bond					0.00000	100.54371				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	100.59014				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	101.04530				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 30/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN592 SPOT										0.00	0	
Total For ASN592										0.00	0	
ASN59: On 30/06/2021 Spot Bond			4.67500	4.67500	4.67500	100.16651				0.00	0	
Total ASN593 SPOT										0.00	0	
Total For ASN593										0.00	0	
ASN59: On 01/07/2021 Spot Bond			4.67500	4.67500	4.67500	100.15370				0.00	0	
Total ASN594 SPOT										0.00	0	
Total For ASN594										0.00	0	
ASN59: On 31/01/2022 Spot Bond			9.22000	100.31130	9.22000	101.80897				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000.00
Total ASN596 SPOT										0.00	0	5,000,000.00
Total For ASN596										0.00	0	5,000,000.00
BAW21 On 24/03/2022 Spot Bond			5.84000	103.64927	5.84000	103.63306				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW21 On 24/03/2022 Spot Bond			9.30000	100.51539	9.30000	100.49057				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	101.50622				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.95534				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.75463				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.80069				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.19623				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.37500	99.50459	6.37500	99.48753				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.86326				0.00	0	500,000,0€
Total BAW34 SPOT										0.00	0	500,000,0€
Total For BAW34										0.00	0	500,000,0€
BAW35 On 18/02/2022 Spot Bond					0.00000	100.74552				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.90235				0.00	0	300,000,0€
Total BAW36 SPOT										0.00	0	300,000,0€
Total For BAW36										0.00	0	300,000,0€
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.17724				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.29499				0.00	0	
Total BAYA64 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 BAYA64										0.00	0	
BAYA64 On 31/03/2023 Spot Bond			8.64000	8.64000	8.64000	104.92141				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA67 On 30/06/2021 Spot Bond					0.00000	100.42691				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA71 On 31/03/2026 Spot Bond			10.83500	10.83500	10.83500	105.48377				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA72 On 31/03/2022 Spot Bond					0.00000	100.27169				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA73 On 01/07/2024 Spot Bond					0.00000	100.27579				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	100.26257				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.26270				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	100.26715				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.57210				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.30377				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.30443				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.31256				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.30324				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.31194				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.29425				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.31178				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.29503				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.31206				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.30335				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYB11 On 30/06/2021 Spot Bond					0.00000	100.34755				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	100.35537				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.35537				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.35537				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.36437				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.35606				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.69335				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	100.37359				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.92784				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.78000	7.78000	7.78000	101.70216				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.06240				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.05047				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.17514				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.58275				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.44000	106.98418	7.44000	106.96294				0.00	0	
Total BGL07 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.81917				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	101.55448				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			7.34000	105.76834	7.34000	105.74716				0.00	0	100,000,00
Total BGL11 SPOT										0.00	0	100,000,00
Total For BGL11										0.00	0	100,000,00
BGL12 On 20/08/2021 Spot Bond					0.00000	101.99254				0.00	0	80,000,00
Total BGL12 SPOT										0.00	0	80,000,00
Total For BGL12										0.00	0	80,000,00
BGL13 On 20/08/2021 Spot Bond			6.44000	103.53182	6.44000	103.51397				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.84866				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.59020				0.00	0	1,165,100,00
Total BGL15 SPOT										0.00	0	1,165,100,00
Total For BGL15										0.00	0	1,165,100,00
BGL16 On 25/05/2022 Spot Bond					0.00000	100.97215				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.26400				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.86980				0.00	0	500,000,00
Total BGL18 SPOT										0.00	0	500,000,00
Total For BGL18										0.00	0	500,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	103.66583				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.84823				0.00	0	700,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGT01 SPOT										0.00	0	700,000,00
Total For BGT01										0.00	0	700,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	100.74130				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.84592				0.00	0	1,000,000,00
Total BID09 SPOT										0.00	0	1,000,000,00
Total For BID09										0.00	0	1,000,000,00
BID10 On 15/11/2023 Spot Bond					0.00000	101.06077				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.18000	112.02580	6.18000	112.00696				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.43045				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.66786				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.65805				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.09080				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.30301				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.01631				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.54500				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.14500				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	65.47300				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 11/08/2021 Spot Bond					0.00000	100.76275				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	99.89894				0.00	500,000,000	500,000,00
Total BPPF11 SPOT										0.00	500,000,000	500,000,00
Total For BPPF11										0.00	500,000,000	500,000,00
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.24821				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.72956				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.90295				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	99.43893				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	99.95703				0.00	0	200,000,00
Total BPPF23 SPOT										0.00	0	200,000,00
Total For BPPF23										0.00	0	200,000,00
BPPF2 On 03/08/2021 Spot Bond					0.00000	100.96184				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2 On 03/08/2022 Spot Bond					0.00000	101.03723				0.00	0	
Total BPPF25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BPPF25										0.00	0	
BPPF21 On 12/10/2021 Spot Bond					0.00000	100.01226				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF21 On 12/10/2023 Spot Bond					0.00000	100.01328				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF21 On 03/11/2021 Spot Bond					0.00000	100.91845				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF21 On 03/11/2022 Spot Bond					0.00000	100.96180				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF31 On 03/11/2023 Spot Bond					0.00000	100.99949				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.01754				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					0.00000	100.24296				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL26 On 06/05/2021 Spot Bond			5.04000	105.23532	5.04000	105.22083				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.78869				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.81453				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.27500	114.39496	7.27500	114.37251				0.00	0	100,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total CCT01 SPOT									0.00	0	100,00
Total For CCT01									0.00	0	100,00
CCT02 On 12/06/2024 Spot Bond			7.52500	115.22317	7.52500	115.19978			2,906,111,355,000.00	386,194,200	193,097,100
Total CCT02 SPOT									2,906,111,355,000.00	386,194,200	193,097,100
Total For CCT02									2,906,111,355,000.00	386,194,200	193,097,100
CCT03 On 15/03/2025 Spot Bond			8.15500	110.80332	8.15500	110.77925			0.00	0	
Total CCT03 SPOT									0.00	0	
Total For CCT03									0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.57500	105.16827	9.57500	103.91439			0.00	0	200,000
Total CCT04 SPOT									0.00	0	200,000
Total For CCT04									0.00	0	200,000
CGR42 On 03/08/2023 Spot Bond					0.00000	101.54570			0.00	0	
Total CGR42 SPOT									0.00	0	
Total For CGR42									0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.33791			0.00	0	
Total CGR43 SPOT									0.00	0	
Total For CGR43									0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	101.39604			0.00	0	
Total CGR45 SPOT									0.00	0	
Total For CGR45									0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.90133			0.00	0	
Total CGR46 SPOT									0.00	0	
Total For CGR46									0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.96530			0.00	0	
Total CGR47 SPOT									0.00	0	
Total For CGR47									0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.79252			0.00	0	
Total CGR50 SPOT									0.00	0	
Total For CGR50									0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.77892			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	102.80542			0.00	0	
Total CLN184 SPOT									0.00	0	
Total For CLN184									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN193 On 29/08/2021 Spot Bond			3.14000	159.95339	3.14000	159.84196				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			1.95000	1.95000	1.95000	160.04227				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	110.34027	4.77000	106.79400				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.34400				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.91418				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.21000	109.39319	7.21000	109.37214				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	111.71704	8.70700	118.86900				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.34704				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.29177				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	106.05603				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	99.64660	10.98000	99.61766				0.00	0	
Total CLN379 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 CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	112.18800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	117.59090	6.50000	113.77900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	104.89400				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	100.34237				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.92112				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.91335				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN44 On 24/05/2021 Spot Bond			5.93500	104.98964	5.93500	104.97268				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN45 On 31/01/2022 Spot Bond			1.95000	169.67721	1.95000	169.64886				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.37000	134.61968	5.37000	134.58470				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.81000	132.53253	5.81000	132.49651				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45 On 20/12/2021 Spot Bond					0.00000	102.07600				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN45 On 17/11/2021 Spot Bond					0.00000	100.89672				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.92926				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.04103				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN460 On 13/03/2022 Spot Bond			6.64000	103.83170	6.64000	103.81327				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	100.86796				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	100.37433				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.66585				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN470 On 19/11/2022 Spot Bond					0.00000	100.98397				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 23/06/2021 Spot Bond					0.00000	98.04600				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN475 On 29/11/2021 Spot Bond			100.00000	67.34099	100.00000	67.19031				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN480 On 20/05/2021 Spot Bond					0.00000	100.94641				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN48: On 20/05/2021 Spot Bond					0.00000	100.95132				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN48: On 02/12/2021 Spot Bond					0.00000	101.11698				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN48: On 02/12/2021 Spot Bond			6.13500	105.67691	6.13500	105.65937				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN48: On 23/06/2021 Spot Bond			10.16000	104.74129	10.16000	105.74400				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN48: On 28/07/2022 Spot Bond			6.44000	105.20737	6.44000	105.18895				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49: On 28/03/2022 Spot Bond					0.00000	100.66394				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49: On 20/06/2022 Spot Bond					0.00000	100.39877				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49: On 29/08/2022 Spot Bond					0.00000	100.72572				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49: On 04/09/2024 Spot Bond			6.84000	110.73117	6.84000	110.71093				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49: On 04/09/2024 Spot Bond					0.00000	102.86072				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN49: On 20/05/2021 Spot Bond					0.00000	100.79594				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN50: On 11/10/2022 Spot Bond					0.00000	100.01551				0.00	0	
Total CLN501 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 CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.01636				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.37485				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	101.98404				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.64189				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.54827				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	94.47584				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	100.79553	9.96000	100.76891				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	104.55513	10.01000	104.52708				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.80587				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	102.74173	9.60000	103.40553				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.50351				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.65851				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 13/05/2021 Spot Bond					0.00000	100.89011				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	100.88380	9.20000	100.85914				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2021 Spot Bond					0.00000	101.15805				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.69415				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.27407				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.72428				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	101.11431				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2023 Spot Bond					0.00000	100.50351				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.37090				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	99.90740				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.00500	107.10566	9.00500	107.07960				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN536 On 18/07/2023 Spot Bond					0.00000	98.62169				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	101.20175				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	99.89370				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	131.71200				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	100.68477				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
CLN545 On 17/01/2024 Spot Bond					0.00000	99.89612				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			8.47500	107.96120	8.47500	107.93644				0.00	0	700,00
Total CLN546 SPOT										0.00	0	700,00
Total For CLN546										0.00	0	700,00
CLN547 On 29/03/2025 Spot Bond			8.52500	105.52746	8.52500	105.50354				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			8.61500	110.02401	8.61500	109.99837				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	300.92732				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.94606				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.92787				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.77046				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	99.88163				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
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	119.25900				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.98461				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	104.10813	10.19000	104.14133				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.47500	110.56489	8.47500	110.53954				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.01513				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.72081				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.10366				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.64099				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.92638				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	101.00204				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	101.06830				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			8.70500	108.93447	8.70500	108.90883				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.97696				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	101.12570				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	100.93137				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.46306				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.40492				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	99.91127				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.12056				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN58 On 10/05/2024 Spot Bond					0.00000	100.96684				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 30/05/2022 Spot Bond					0.00000	100.64383				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
CLN58 On 16/09/2025 Spot Bond					0.00000	100.52844				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2022 Spot Bond					0.00000	99.92038				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2022 Spot Bond					0.00000	100.62622				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	102.96941				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58 On 10/06/2026 Spot Bond					0.00000	100.54474				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58 On 14/06/2022 Spot Bond					0.00000	100.42019				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN58 On 18/06/2024 Spot Bond					0.00000	100.41362				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59 On 16/09/2025 Spot Bond					0.00000	100.51860				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	102.30628				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			3.79000	139.04246	3.79000	112.18258				0.00	0	
Total CLN592 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 CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.75741				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.23005				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.75741				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.52450				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.11394				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.49669				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.41362				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.41362				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.73200				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	101.59678				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.95266				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.87890				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	99.98158				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	99.90823				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.77509				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	104.24176	9.32000	104.21568				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	101.14515				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.41285				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.56350				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.74792				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.64375				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.28040				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN616 On 20/12/2029 Spot Bond					0.00000	96.22600				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.99370				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.39076				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.62620				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.08870				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	101.08466				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2021 Spot Bond					0.00000	101.00266				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	91.35500				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	101.22308				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.46000	106.15763	6.46000	106.13898				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.95248				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	90.60153				0.00	0	
Total CLN627 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 CLN627									0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.21000	61.70245	12.21000	82.57584			0.00	0	
Total CLN628 SPOT									0.00	0	
Total For CLN628									0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	100.71673			0.00	0	
Total CLN629 SPOT									0.00	0	
Total For CLN629									0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.17500	102.53956	9.17500	102.51415			0.00	0	
Total CLN630 SPOT									0.00	0	
Total For CLN630									0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.94815			0.00	0	
Total CLN631 SPOT									0.00	0	
Total For CLN631									0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	100.72893			0.00	200,000,000	400,000,000
Total CLN632 SPOT									0.00	200,000,000	400,000,000
Total For CLN632									0.00	200,000,000	400,000,000
CLN632 On 09/10/2034 Spot Bond					0.00000	100.07556			0.00	0	
Total CLN633 SPOT									0.00	0	
Total For CLN633									0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.96518			0.00	0	
Total CLN634 SPOT									0.00	0	
Total For CLN634									0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.49456			0.00	0	
Total CLN635 SPOT									0.00	0	
Total For CLN635									0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.74122			0.00	0	
Total CLN636 SPOT									0.00	0	
Total For CLN636									0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.94382			0.00	0	
Total CLN637 SPOT									0.00	0	
Total For CLN637									0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	101.08836			0.00	0	
Total CLN638 SPOT									0.00	0	
Total For CLN638									0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.85435			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.03034				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	99.91993				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.74531				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.40584				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	101.15128				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.40654				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.94382				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.66118				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.94382				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.75609				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.94382				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN655 On 22/03/2030 Spot Bond					0.00000	99.88400				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	100.41346				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	99.99984				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.07517				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN659 On 20/06/2023 Spot Bond					0.00000	100.35496				0.00	0	6,500,000.00
Total CLN659 SPOT										0.00	0	6,500,000.00
Total For CLN659										0.00	0	6,500,000.00
CLN660 On 20/12/2023 Spot Bond					0.00000	100.36801				0.00	0	15,873,000.00
Total CLN660 SPOT										0.00	0	15,873,000.00
Total For CLN660										0.00	0	15,873,000.00
CLN661 On 20/06/2023 Spot Bond					0.00000	98.73000				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	96.52100				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	104.72700				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	127.21200				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.02000				0.00	0	
Total CLN665 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 CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.13582				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.13408				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	107.47449				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.26212				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.70647				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.04475				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.53607				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.36028	139.55555	4.36028	113.38669				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.36028	139.55555	4.36028	113.38743				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	100.66322				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	101.06637				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.12400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	101.11252				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.34231				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.03052				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	101.08510				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.51946				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.32756				0.00	0	450,000,00
Total CLN683 SPOT										0.00	0	450,000,00
Total For CLN683										0.00	0	450,000,00
CLN683 On 21/06/2023 Spot Bond					0.00000	100.33667				0.00	0	300,000,00
Total CLN684 SPOT										0.00	0	300,000,00
Total For CLN684										0.00	0	300,000,00
CLN684 On 12/02/2025 Spot Bond					0.00000	100.95071				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	100.38844				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	100.39914				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.39889				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN69(On 21/12/2026 Spot Bond					0.00000	100.35084				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2021 Spot Bond					0.00000	100.26500				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.35090				0.00	0	260,000,00
Total CLN692 SPOT										0.00	0	260,000,00
Total For CLN692										0.00	0	260,000,00
CLN69 On 17/05/2025 Spot Bond					0.00000	101.15842				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	92.70024				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN69 On 07/07/2021 Spot Bond					0.00000	100.10943				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN69 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	92.36910				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.88469				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN69 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.31479				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	103.15678				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70 On 28/02/2023 Spot Bond					0.00000	100.59935				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70 On 11/11/2022 Spot Bond					0.00000	100.83499				0.00	0	
Total CLN701 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 CLN701									0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	83.79028			0.00	0	
Total CLN702 SPOT									0.00	0	
Total For CLN702									0.00	0	
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	80.18677			0.00	0	
Total CLN703 SPOT									0.00	0	
Total For CLN703									0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	101.46500			0.00	0	
Total CLN704 SPOT									0.00	0	
Total For CLN704									0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.46932			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	86.84637			0.00	0	
Total CLN706 SPOT									0.00	0	
Total For CLN706									0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	101.15280			0.00	0	
Total CLN707 SPOT									0.00	0	
Total For CLN707									0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.49998			0.00	0	
Total CLN708 SPOT									0.00	0	
Total For CLN708									0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.34270			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	81.89522			0.00	0	1,244,000,00
Total CLN710 SPOT									0.00	0	1,244,000,00
Total For CLN710									0.00	0	1,244,000,00
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.14445			0.00	0	
Total CLN711 SPOT									0.00	0	
Total For CLN711									0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.45527			0.00	0	
Total CLN712 SPOT									0.00	0	
Total For CLN712									0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.80511			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.34497				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.34497				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.34497				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.90998				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 20/06/2021 Spot Bond					0.00000	100.28252				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.45071				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	79.88322				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	80.21317				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.58268				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	80.94049				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.31713				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN725 On 21/06/2025 Spot Bond					0.00000	100.31713				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.31713				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.32281				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.32281				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.32281				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	83.50433				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	84.57166				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	85.22877				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	100.45967				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	101.05887				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN736 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	94.15336				0.00	0	
Total CLN736 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 CLN736									0.00	0	
CLN737 On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	5,000,000,000	5,000,000,000
Total CLN737 SPOT									10,000,000,000,000.00	5,000,000,000	5,000,000,000
Total For CLN737									10,000,000,000,000.00	5,000,000,000	5,000,000,000
CLN738 On 20/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	10,000,000,000
Total CLN738 SPOT									10,000,000,000,000.00	10,000,000,000	10,000,000,000
Total For CLN738									10,000,000,000,000.00	10,000,000,000	10,000,000,000
CLN81 On 18/04/2028 Spot Bond			7.78000	101.72348	7.78000	101.70216			0.00	0	
Total CLN81 SPOT									0.00	0	
Total For CLN81									0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.88553			0.00	0	
Total CLNF16 SPOT									0.00	0	
Total For CLNF16									0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.84000	112.79372	7.84000	112.76989			0.00	0	13,000,000,000
Total COJ05 SPOT									0.00	0	13,000,000,000
Total For COJ05									0.00	0	13,000,000,000
COJ08 On 22/06/2026 Spot Bond			9.62500	110.86438	9.62500	110.83576			0.00	0	
Total COJ08 SPOT									0.00	0	
Total For COJ08									0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.62000	113.49144	6.62000	113.47114			0.00	0	69,100,000,000
Total COJG01 SPOT									0.00	0	69,100,000,000
Total For COJG01									0.00	0	69,100,000,000
COT01 On 03/04/2023 Spot Bond			7.27500	103.58130	7.27500	103.56108			0.00	0	
Total COT01 SPOT									0.00	0	
Total For COT01									0.00	0	
COT02 On 03/04/2028 Spot Bond			10.03500	101.11284	10.03500	101.08579			0.00	0	100,000,000
Total COT02 SPOT									0.00	0	100,000,000
Total For COT02									0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			10.12500	100.03038	10.12500	100.00324			0.00	0	8,200,000,000
Total COT03 SPOT									0.00	0	8,200,000,000
Total For COT03									0.00	0	8,200,000,000
CPV01 On 30/06/2029 Spot Bond			9.64000	9.64000	9.64000	108.01317			0.00	0	
Total CPV01 SPOT									0.00	0	
Total For CPV01									0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.78104			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.35084				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.33769				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.05994				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.67693				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.35355				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.54015				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.35275				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.24943				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.55674				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.79489				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.72902				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DSY02 On 21/11/2024 Spot Bond					0.00000	101.73399			0.00	2,500,000,000	2,000,000,000
Total DSY02 SPOT									0.00	2,500,000,000	2,000,000,000
Total For DSY02									0.00	2,500,000,000	2,000,000,000
DSY03 On 21/11/2024 Spot Bond			8.87500	8.87500	8.87500	108.91333			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.24503			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.78901			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV2021 On 18/06/2021 Spot Bond			6.39000	103.33906	6.39000	103.32118			0.00	0	
Total DV2021 SPOT									0.00	0	
Total For DV2021									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.75500	106.87538	6.75500	106.85577		358,219,676,500.00		53,030,300	50,178,600
Total DV23 SPOT								358,219,676,500.00		53,030,300	50,178,600
Total For DV23								358,219,676,500.00		53,030,300	50,178,600
DV23/R On 27/02/2023 Spot Bond			100.00000	30.79285	100.00000	30.72396			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	30.79285	100.00000	30.72396			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			6.31000	110.14295	6.31000	110.12404			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	101.44807	9.69000	101.42155			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.44807	9.69000	101.42155			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.68000	93.52712	11.68000	93.49779			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	101.50830	10.10000	101.48068			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.50830	10.10000	101.48068			0.00	0	
Total DV29/R213 SPOT									0.00	0	
Total For DV29/R213									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF21 On 29/11/2021 Spot Bond					0.00000	100.64614				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.96422				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22B On 29/08/2022 Spot Bond					0.00000	99.70813				0.00	0	1,350,000,00
Total DVF22B SPOT										0.00	0	1,350,000,00
Total For DVF22B										0.00	0	1,350,000,00
DVF22C On 24/10/2022 Spot Bond					0.00000	101.30842				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.24387				0.00	0	2,000,000,00
Total DVF24 SPOT										0.00	0	2,000,000,00
Total For DVF24										0.00	0	2,000,000,00
DVF25 On 02/04/2024 Spot Bond					0.00000	97.76554				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.04387				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.53105				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.55600				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB25 On 31/05/2024 Spot Bond					0.00000	98.05849				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	101.06332				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.95979				0.00	0	
Total DVFB27 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 DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	96.06622				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	101.01594				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.84348				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.88423				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.51000	105.33137	4.51000	105.31854				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.84500	104.24494	5.84500	104.22863				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.75000	109.16961	6.75000	109.14992				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.16000	104.77232	5.16000	104.74593				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.08500	92.27177	5.08500	92.24851				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037 On 31/01/2037 Spot Bond			2.25000	132.56910	2.25000	132.54586				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	141.07244	4.19000	140.33680				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.20200	126.09570	4.20200	126.06689				0.00	0	55,200,00

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 EL29 SPOT										0.00	0	55,200,00
Total For EL29										0.00	0	55,200,00
EL30 On 29/07/2030 Spot Bond			4.24500	122.00048	4.24500	121.97250				0.00	0	82,800,00
Total EL30 SPOT										0.00	0	82,800,00
Total For EL30										0.00	0	82,800,00
EL31 On 02/06/2031 Spot Bond			4.80000	108.21098	4.80000	108.18458				0.00	0	120,000,00
Total EL31 SPOT										0.00	0	120,000,00
Total For EL31										0.00	0	120,000,00
EL36 On 31/01/2036 Spot Bond			5.05500	94.31859	5.05500	94.29489				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/12 On 31/01/2036 Spot Bond			2.25000	132.56910	2.25000	132.54586				0.00	0	
Total EL36/12038 SPOT										0.00	0	
Total For EL36/12038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	148.42831				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	146.05809				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	112.62224				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	111.67471				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN008 On 17/06/2021 Spot Bond					0.00000	111.98011				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	110.29449				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	102.44819				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	103.82110				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	99.75660				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.19500	106.69183	9.19500	106.66534				0.00	0	36,200,000.00
Total EMM03 SPOT										0.00	0	36,200,000.00
Total For EMM03										0.00	0	36,200,000.00
EMM04 On 16/05/2028 Spot Bond			11.28000	11.28000	11.28000	97.90094				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.63000	11.63000	11.63000	96.87704				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			9.27500	106.45024	9.27500	104.92797				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.27500	9.27500	9.27500	105.91177				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.78000	11.78000	11.78000	79.85724				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.72000	10.72000	10.72000	103.19172				0.00	0	
Total EMM08P 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 EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.78000	11.78000	11.78000	97.64137				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.68703				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.62578				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.50967				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.52434				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.44363				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.47308				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.92802				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.66832				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.91607				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.46463				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT000 On 03/06/2022 Spot Bond					0.00000	100.59134				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT002 On 03/06/2024 Spot Bond					0.00000	100.60800				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	99.95906				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	100.53817				0.00	0	500,000,00
Total EQT005 SPOT										0.00	0	500,000,00
Total For EQT005										0.00	0	500,000,00
EQT005 On 30/10/2023 Spot Bond					0.00000	101.07630				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.82187				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.78434				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.88184				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.79184				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.82932				0.00	0	110,000,00
Total ERSA25 SPOT										0.00	0	110,000,00
Total For ERSA25										0.00	0	110,000,00
ERSA26 On 17/05/2022 Spot Bond					0.00000	100.77238				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA27 On 17/08/2022 Spot Bond					0.00000	100.75435				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERSA2: On 17/08/2023 Spot Bond					0.00000	100.86680				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.11000	108.63781	6.11000	108.61976				0.00	0	
Total ES23 SPOT										0.00	0	
Total For ES23										0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.15235	10.00000	102.12482				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.34500	98.27275	8.34500	98.25081			1,604,290,366,500.00	192,245,700	6,538,975,400	
Total ES26 SPOT									1,604,290,366,500.00	192,245,700	6,538,975,400	
Total For ES26									1,604,290,366,500.00	192,245,700	6,538,975,400	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.25277	7.85000	100.23169			0.00	0		
Total ES26/R186 SPOT									0.00	0		
Total For ES26/R186									0.00	0		
ES33 On 15/09/2033 Spot Bond			11.57000	74.12237	11.52000	74.36237			2,312,125,660,000.00	199,838,000	5,237,938,000	
Total ES33 SPOT									2,312,125,660,000.00	199,838,000	5,237,938,000	
Total For ES33									2,312,125,660,000.00	199,838,000	5,237,938,000	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.60203	7.50000	100.58191			0.00	0		
Total ES33/R209 SPOT									0.00	0		
Total For ES33/R209									0.00	0		
ES42 On 25/04/2042 Spot Bond			11.96000	77.57059	11.96000	77.54584			1,412,149,492,000.00	118,072,700	7,751,650,700	
Total ES42 SPOT									1,412,149,492,000.00	118,072,700	7,751,650,700	
Total For ES42									1,412,149,492,000.00	118,072,700	7,751,650,700	
ES42/R On 25/04/2042 Spot Bond			8.50000	103.98808	8.50000	103.96430			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	99.90809			0.00	0		
Total ESFR03 SPOT									0.00	0		
Total For ESFR03									0.00	0		
EXX04 On 13/06/2022 Spot Bond					0.00000	100.54448			0.00	0		
Total EXX04 SPOT									0.00	0		
Total For EXX04									0.00	0		
EXX05 On 13/06/2024 Spot Bond					0.00000	99.51475			0.00	0	610,000,000	
Total EXX05 SPOT									0.00	0	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 EXX05										0.00	0	610,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.34803				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.21580				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.74128				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.83580				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.87459				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.12106				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.22962				0.00	0	500,000,00
Total FIFB19 SPOT										0.00	0	500,000,00
Total For FIFB19										0.00	0	500,000,00
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.74164				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	100.82282				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.34000	5.34000	5.34000	104.23750				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.61085				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	100.00000				0.00	0	90,000,00
Total FRB18 SPOT										0.00	0	90,000,00
Total For FRB18										0.00	0	90,000,00
FRB19 On 14/04/2021 Spot Bond			7.11000	100.00000	7.11000	99.98053				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	99.97627				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.42265				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.23351				0.00	0	300,000,00
Total FRB22 SPOT										0.00	0	300,000,00
Total For FRB22										0.00	0	300,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	102.39584				0.00	0	200,000,00
Total FRB23 SPOT										0.00	0	200,000,00
Total For FRB23										0.00	0	200,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	104.13894				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	103.85219				0.00	160,000,000	172,500,00
Total FRB25 SPOT										0.00	160,000,000	172,500,00
Total For FRB25										0.00	160,000,000	172,500,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.72446				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.97500	108.58747	8.97500	108.56128				0.00	0	29,000,00
Total FRB27 SPOT										0.00	0	29,000,00
Total For FRB27										0.00	0	29,000,00
FRB28 On 02/12/2025 Spot Bond					0.00000	103.97235				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI22 On 31/01/2022 Spot Bond			1.00500	170.94188	1.00500	170.91775				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.34000	313.85157	2.34000	313.79589				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.63500	2.63500	2.63500	148.45711			158,100,000,000.00		60,000,000	30,000,00
Total FRBI25 SPOT									158,100,000,000.00		60,000,000	30,000,00
Total For FRBI25									158,100,000,000.00		60,000,000	30,000,00
FRBI28 On 31/03/2028 Spot Bond			3.98000	190.80779	3.98000	190.76558				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.34000	4.34000	4.34000	101.18635				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.00000	5.00000	5.00000	209.67369				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.82000	80.83247	5.82000	80.81063				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.32000	88.96709	5.32000	88.94408				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			6.26000	6.26000	6.26000	80.55454				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			6.34000	6.34000	6.34000	79.75473				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC107 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	
FRC169 On 31/01/2025 Spot Bond			3.97000	3.97000	3.97000	141.48813				0.00	0	
Total FRC169 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 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	95.84207				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			2.06000	169.53098	2.06000	169.50215				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.92000	168.39491	2.92000	168.36232				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.10728				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.45959				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	101.65791				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	100.73360				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC265 On 06/08/2023 Spot Bond					0.00000	103.06815				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC267 On 30/01/2023 Spot Bond					0.00000	101.17178				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.90574				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC272 On 21/11/2022 Spot Bond					0.00000	100.74809				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279 On 20/12/2023 Spot Bond					0.00000	100.37939				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	109.84046				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	101.25884				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.38343				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	107.92977				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.33214				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	101.53502				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29: On 18/04/2021 Spot Bond					0.00000	101.16058				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	101.13731				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.89009				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.90564				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	100.43615				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	103.01450				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	103.58421				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.86884				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.17379				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.64996				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.59834				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.32527				0.00	0	
Total FRC309 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 FRC309										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	100.37247				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31 On 20/06/2024 Spot Bond					0.00000	100.40776				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31 On 13/10/2026 Spot Bond					0.00000	99.79121				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31 On 15/09/2033 Spot Bond					0.00000	100.49283				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31 On 31/07/2034 Spot Bond					0.00000	101.18794				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	97.98494				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31 On 20/12/2026 Spot Bond					0.00000	100.40760				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32 On 20/12/2024 Spot Bond					0.00000	100.41679				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	100.37629				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.10629				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	100.72370				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.19544				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.67598				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.92280				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	99.97288				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	100.79394				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	107.86622				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	103.89937				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	100.54933				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	101.12741				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.31852				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.48032				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 17/08/2021 Spot Bond					0.00000	100.74235				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34: On 21/12/2027 Spot Bond					0.00000	100.33949				0.00	0	300,000,00
Total FRC343 SPOT										0.00	0	300,000,00
Total For FRC343										0.00	0	300,000,00
FRC34: On 15/10/2022 Spot Bond					0.00000	99.97067				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34: On 03/08/2021 Spot Bond					0.00000	100.99953				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	100.43692				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	100.39084				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.34379				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.27286				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2021 Spot Bond					0.00000	101.15169				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	100.78147				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	101.84476				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.29307				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35: On 30/09/2021 Spot Bond					0.00000	100.20854				0.00	0	
Total FRC354 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 FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	101.29509				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.26463				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.17800				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2022 Spot Bond					0.00000	100.78391				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC358 On 14/11/2022 Spot Bond					0.00000	101.50988				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.81958				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.77629				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2022 Spot Bond					0.00000	100.20041				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	99.92156				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	5,000,000,000	5,000,000,000	
Total FRC364 SPOT									10,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total For FRC364									10,000,000,000,000.00	5,000,000,000	5,000,000,000	
FRC364 On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			350,000,000,000.00	3,500,000,000	3,500,000,000	
Total FRC365 SPOT									10,000,000,000,000.00	3,500,000,000	3,500,000,000	
Total For FRC365									10,000,000,000,000.00	3,500,000,000	3,500,000,000	
FRC66 On 31/01/2022 Spot Bond			2.70000	2.70000	2.70000	168.65271			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.64000	2.64000	2.64000	168.73206				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.62000	2.62000	2.62000	168.75852				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.64000	97.00754	4.64000	96.98446				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.98500	105.29158	4.98500	105.26533				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.22055				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.68534				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.32465				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.22849				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.86423				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.85396				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.84489				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.69949				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.70186				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.50800	4.50800	4.50800	92.18069				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.90500	4.90500	4.90500	106.36506				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.51248				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	101.04063				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.04500	104.47573	5.04500	104.44949				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.85000	212.81925	4.85000	212.76707				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.18500	102.60148	5.18500	102.57532				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.88000	4.88000	4.88000	212.14397				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.52000	143.82408	3.52000	143.79388				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	124.65818	3.70500	124.63140				0.00	0	
Total FRS115 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 FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.98500	105.29158	4.98500	105.26533				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.00000	209.72595	5.00000	209.67369				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.05000	208.70701	5.05000	208.65474				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.05000	117.30369	3.05000	146.24888				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.08000	208.09854	5.08000	208.04625				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.18500	102.60148	5.18500	102.57532				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.73000	182.09555	4.73000	182.05160				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.93500	93.22689	5.93500	93.20125				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.62000	183.34457	4.62000	183.30085				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.68000	182.66208	4.68000	182.61825				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.59000	198.07843	5.59000	198.02595				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.88500	93.81854	5.88500	93.79287				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.18500	5.18500	5.18500	102.57532				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.16500	102.86672	5.16500	102.84057				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.49000	184.83325	4.49000	184.78984				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.36000	202.52258	5.36000	202.47020				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.62000	183.34457	4.62000	183.30085				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.62000	183.34457	4.62000	183.30085				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.91000	180.07255	4.91000	180.02823				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.82000	142.28292	3.82000	142.25191				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.76000	169.93024	1.76000	169.90274				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.97000	179.40391	4.97000	179.35947				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.01000	178.95973	5.01000	178.91522				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS15 On 31/01/2025 Spot Bond			3.79000	142.43617	3.79000	142.40524				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.48500	184.89080	4.48500	184.84738				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15 On 31/03/2028 Spot Bond			5.02000	5.02000	5.02000	178.80434				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS16 On 06/06/2025 Spot Bond					0.00000	18.63345				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	5.99482				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	99.95918				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	99.95470				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	100.41011				0.00	0	110,000,00
Total FRS180 SPOT										0.00	0	110,000,00
Total For FRS180										0.00	0	110,000,00
FRS18 On 27/09/2025 Spot Bond					0.00000	100.25531				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 04/10/2021 Spot Bond					0.00000	154.25840				0.00	0	
Total FRS183 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 FRS183										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	171.20018				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	149.18983				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	162.28929				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	42.97023				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.90692				0.00	30,000,000,000	30,000,000,000
Total FRS197 SPOT										0.00	30,000,000,000	30,000,000,000
Total For FRS197										0.00	30,000,000,000	30,000,000,000
FRS19 On 05/08/2025 Spot Bond					0.00000	101.04413				0.00	0	90,000,000
Total FRS199 SPOT										0.00	0	90,000,000
Total For FRS199										0.00	0	90,000,000
FRS20 On 12/08/2025 Spot Bond					0.00000	100.93613				0.00	0	90,000,000
Total FRS200 SPOT										0.00	0	90,000,000
Total For FRS200										0.00	0	90,000,000
FRS20 On 06/08/2025 Spot Bond					0.00000	100.71000				0.00	0	120,000,000
Total FRS201 SPOT										0.00	0	120,000,000
Total For FRS201										0.00	0	120,000,000
FRS20 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS20 On 14/10/2025 Spot Bond					0.00000	99.98555				0.00	0	90,000,000
Total FRS206 SPOT										0.00	0	90,000,000
Total For FRS206										0.00	0	90,000,000
FRS20 On 18/11/2024 Spot Bond					0.00000	100.79374				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21 On 03/09/2021 Spot Bond					0.00000	125.76057				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.29391				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	100.19977				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	100.33949				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.96006				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS22(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	
FRS22(On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS23(On 14/08/2027 Spot Bond					0.00000	100.93028				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23(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	
FRS23(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	
FRS23(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	
FRS23(On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23(On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	106.33288				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23(On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23(On 13/10/2023 Spot Bond					0.00000	105.89145				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS23(On 23/10/2025 Spot Bond					0.00000	103.87020				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24(On 31/03/2032 Spot Bond					0.00000	100.89676				0.00	0	
Total FRS240 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 FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	100.77439				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	100.88055				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	98.98152				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 20/12/2021 Spot Bond					0.00000	100.22544				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	102.09699				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	100.77163				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.67485				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 31/01/2022 Spot Bond					0.00000	100.60928				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS254 On 02/03/2024 Spot Bond					0.00000	100.58393				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS256 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	
FRS257 On 23/01/2024 Spot Bond					0.00000	97.59713				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 24/03/2022 Spot Bond					0.00000	100.63994				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS259 On 25/03/2024 Spot Bond					0.00000	100.45790				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	100.30792				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 On 07/12/2023 Spot Bond			2.14000	2.14000	2.14000	315.33099				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.88000	317.39308	1.88000	317.34073				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.88000	1.88000	1.88000	317.34073				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS46 On 31/01/2022 Spot Bond			1.00000	170.94862	1.00000	170.92450				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.00000	170.94862	1.00000	170.92450				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.02235				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.88500	98.06993	4.88500	98.04573				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.37000	71.62787	4.37000	107.29577				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.94000	2.94000	2.94000	146.83044				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.22000	3.22000	3.22000	145.35532				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.94000	2.94000	2.94000	309.24641				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.22000	5.22000	5.22000	105.39368				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.22500	118.27066	6.22500	118.25074				0.00	0	500,000,00
Total FRX24 SPOT										0.00	0	500,000,00
Total For FRX24										0.00	0	500,000,00
FRX25 On 26/07/2025 Spot Bond			6.77500	112.98581	6.77500	112.96502				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.30500	110.07754	7.30500	110.05596			288,599,365,500.00		39,507,100	31,481,00
Total FRX26 SPOT									288,599,365,500.00		39,507,100	31,481,00

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 FRX26									288,599,365,500.00	39,507,100	31,481,00
FRX27 On 07/03/2027 Spot Bond			7.41500	114.10024	7.41500	114.07766			1,038,100,000,000.00	140,000,000	100,300,00
Total FRX27 SPOT									1,038,100,000,000.00	140,000,000	100,300,00
Total For FRX27									1,038,100,000,000.00	140,000,000	100,300,00
FRX28 On 26/07/2028 Spot Bond			7.78500	114.95507	7.78500	114.93081			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.89000	107.11423	8.89000	107.08850			0.00	0	80,000,00
Total FRX30 SPOT									0.00	0	80,000,00
Total For FRX30									0.00	0	80,000,00
FRX31 On 21/02/2031 Spot Bond			9.36000	102.23106	9.36000	102.20524			4,680,000,000,000.00	500,000,000	500,100,00
Total FRX31 SPOT									4,680,000,000,000.00	500,000,000	500,100,00
Total For FRX31									4,680,000,000,000.00	500,000,000	500,100,00
FRX32 On 31/03/2032 Spot Bond			9.46000	107.53090	9.46000	107.50374			0.00	0	50,000,00
Total FRX32 SPOT									0.00	0	50,000,00
Total For FRX32									0.00	0	50,000,00
FRX45 On 14/04/2045 Spot Bond			11.06000	74.42165	11.06000	74.39964			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.23512			0.00	0	
Total FS6A2 SPOT									0.00	0	
Total For FS6A2									0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.50299			0.00	0	
Total FS6A3 SPOT									0.00	0	
Total For FS6A3									0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.69773			0.00	0	
Total FS6B1 SPOT									0.00	0	
Total For FS6B1									0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.62546			0.00	0	
Total FS7A1 SPOT									0.00	0	
Total For FS7A1									0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.66363			0.00	0	
Total FS7A2 SPOT									0.00	0	
Total For FS7A2									0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.68680			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.69361				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.77954				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.64146				0.00	0	200,000,00
Total GBL05 SPOT										0.00	0	200,000,00
Total For GBL05										0.00	0	200,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.63829				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.86892				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.66899				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.91687				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.74254				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.94000	109.41151	3.94000	109.38736				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.21181				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.93949				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT14 On 15/09/2021 Spot Bond					0.00000	100.74334				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.00135				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.32000	108.67448	6.32000	108.65590				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.61410				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.92195				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.92500	102.47623	8.92500	102.45179				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	99.96073				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.99813				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.39988				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.82779				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.35134				0.00	0	300,00
Total GRT26G SPOT										0.00	0	300,00
Total For GRT26G										0.00	0	300,00
GRT27 On 28/09/2023 Spot Bond					0.00000	98.92876				0.00	0	
Total GRT27 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 GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.44964				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.46807				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	97.11921				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.60334				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	97.91058				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.08172				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.41003				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.44523				0.00	0	200,000,00
Total GRT36 SPOT										0.00	0	200,000,00
Total For GRT36										0.00	0	200,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.19257				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.02391				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.46199				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.86044				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.73043				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.32791				0.00	0	2,500,000,00
Total GRT45 SPOT										0.00	0	2,500,000,00
Total For GRT45										0.00	0	2,500,000,00
GRT46 On 24/06/2021 Spot Bond					0.00000	100.31186				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.22625				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.20945				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.57989				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.64638				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.19216				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.60625				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	99.75470				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.40008				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB09 On 29/03/2025 Spot Bond					0.00000	98.58669				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.06567				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.70574				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.56867				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.52228				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.20560				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.19317				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.18969				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.48000	312.78356	2.48000	312.72689				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.83000	2.83000	2.83000	316.99730				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.22000	102.12597	10.22000	102.09785				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.97000	76.09149	4.97000	96.62912				0.00	0	
Total HWAY33 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 HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.62000	85.97974	11.62000	85.95291				0.00	0	4,350,300,00
Total HWAY34 SPOT										0.00	0	4,350,300,00
Total For HWAY34										0.00	0	4,350,300,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.89524	100.00000	10.87087				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.66000	85.25363	11.66000	85.22695		116,600,000,000,000.00		10,000,000,000		7,520,400,00
Total HWAY35 SPOT								16,600,000,000,000.00		10,000,000,000		7,520,400,00
Total For HWAY35								16,600,000,000,000.00		10,000,000,000		7,520,400,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.89420	100.00000	10.86982				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.11858				0.00	0	15,000,000,00
Total HWF11 SPOT										0.00	0	15,000,000,00
Total For HWF11										0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	101.19345				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.60923				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.35000	150.02275	2.37000	149.88744		120,060,150,630,000.00		51,089,425,800	344,079,087,60	
Total I2025 SPOT								120,060,150,630,000.00		51,089,425,800	344,079,087,60	
Total For I2025								120,060,150,630,000.00		51,089,425,800	344,079,087,60	
I2029 On 31/03/2029 Spot Bond			3.47000	107.78415	3.47000	107.76177		78,119,459,722,000.00		22,512,812,600	226,269,575,20	
Total I2029 SPOT								78,119,459,722,000.00		22,512,812,600	226,269,575,20	
Total For I2029								78,119,459,722,000.00		22,512,812,600	226,269,575,20	
I2033 On 28/02/2033 Spot Bond			4.14000	102.10168	4.14000	102.07873		20,210,152,302,000.00		4,881,679,300	156,642,698,00	
Total I2033 SPOT								20,210,152,302,000.00		4,881,679,300	156,642,698,00	
Total For I2033								20,210,152,302,000.00		4,881,679,300	156,642,698,00	
I2038 On 31/01/2038 Spot Bond			4.29000	115.32223	4.28500	115.37183		758,575,057,383,000.00		176,824,022,700	408,155,456,80	
Total I2038 SPOT								758,575,057,383,000.00		176,824,022,700	408,155,456,80	
Total For I2038								758,575,057,383,000.00		176,824,022,700	408,155,456,80	
I2046 On 31/03/2046 Spot Bond			4.30000	103.70324	4.30000	103.67942		626,593,358,510,000.00		145,719,385,700	576,553,009,00	

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 I2046 SPOT										26,593,358,510,000.00	145,719,385,700	576,553,009,00
Total For I2046										26,593,358,510,000.00	145,719,385,700	576,553,009,00
I2050 On 31/12/2050 Spot Bond			4.28000	107.25858	4.32000	106.43917				97,909,608,704,000.00	22,876,076,800	287,331,205,70
Total I2050 SPOT										17,909,608,704,000.00	22,876,076,800	287,331,205,70
Total For I2050										17,909,608,704,000.00	22,876,076,800	287,331,205,70
IBL101 On 24/05/2022 Spot Bond			6.15500	6.15500	6.15500	106.59364				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.38844				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.60000	311.87176	2.60000	311.81422				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.67321				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.84631				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.70453				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.78314				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.28322				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.79675				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.01294				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL129 On 30/05/2022 Spot Bond					0.00000	100.70028				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.00759				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.89521				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.66994				0.00	66,000,000	33,000,00
Total IBL133 SPOT										0.00	66,000,000	33,000,00
Total For IBL133										0.00	66,000,000	33,000,00
IBL134 On 17/10/2024 Spot Bond					0.00000	100.08155				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.74781				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.70020				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.55531				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.48161				0.00	0	50,000,00
Total IBL138 SPOT										0.00	0	50,000,00
Total For IBL138										0.00	0	50,000,00
IBL141 On 20/02/2023 Spot Bond					0.00000	100.66977				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.66634				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.33105				0.00	0	120,000,00
Total IBL145 SPOT										0.00	0	120,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL145										0.00	0	120,000,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.11205				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.58837				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.61397				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	97.74219				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.69116				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	99.93249				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	99.90976				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	99.90644				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	100.87706				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.91252				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.94629				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.08000	1.08000	1.08000	170.81649				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.81000	110.34435	6.81000	110.32393				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	101.13592				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.40000	170.41138	1.40000	170.38548				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.23000	111.21165	5.23000	111.19580				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.83756				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			5.04000	104.63984	5.04000	104.62546				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	95.71921	100.00000	95.48109				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	100.75309				0.00	0	110,000,00
Total IBL89 SPOT										0.00	0	110,000,00
Total For IBL89										0.00	0	110,000,00
IBL95 On 12/09/2021 Spot Bond					0.00000	100.91597				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.25742				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG06 On 24/11/2024 Spot Bond			8.17500	107.92833	8.17500	107.90444				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.18000	111.10547	10.18000	111.28642				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.58305				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.74500	112.83508	8.74500	112.80855				0.00	0	100,00
Total IDCG11 SPOT										0.00	0	100,00
Total For IDCG11										0.00	0	100,00
IDCG12 On 26/04/2021 Spot Bond					0.00000	101.07696				0.00	0	500,000,00
Total IDCG12 SPOT										0.00	0	500,000,00
Total For IDCG12										0.00	0	500,000,00
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.09110				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.82158				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.65766				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.33037				0.00	38,500,000,000	38,500,600,00
Total IDCG16 SPOT										0.00	38,500,000,000	38,500,600,00
Total For IDCG16										0.00	38,500,000,000	38,500,600,00
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.94528				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.44265				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.89386				0.00	0	900,000,00
Total IDCG19 SPOT										0.00	0	900,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCG19										0.00	0	900,000,00
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.36426				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.76972				0.00	0	1,000,000,00
Total IDCG22 SPOT										0.00	0	1,000,000,00
Total For IDCG22										0.00	0	1,000,000,00
IDCG23 On 29/01/2027 Spot Bond					0.00000	101.22458				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.43275				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.62500	106.41468	7.62500	106.39281				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.89500	100.00000	5.89500	99.98386				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	101.81607				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.11015				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.41004				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	99.79855				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.60446				0.00	0	700,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV07 SPOT										0.00	0	700,000,00
Total For INLV07										0.00	0	700,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	100.74598				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.42217				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.32196				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.32765				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.05699				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.44380				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.98915				0.00	0	70,000,00
Total IPF24 SPOT										0.00	0	70,000,00
Total For IPF24										0.00	0	70,000,00
IPF25 On 15/10/2023 Spot Bond					0.00000	99.97256				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.93069				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.94766				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.28618				0.00	0	300,000,00
Total IPF30 SPOT										0.00	0	300,000,00
Total For IPF30										0.00	0	300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF31 On 25/03/2026 Spot Bond					0.00000	98.64620				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.18554				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.48173				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC33 On 10/05/2021 Spot Bond					0.00000	100.73504				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	100.55230	2.75000	100.54472				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.38000	174.90990	5.38000	174.86466				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.98155				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	100.45561				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.46612				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.50000	3.50000	3.50000	167.60066				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	101.62684				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			8.17000	102.14394	8.17000	102.12191			1,307,200,000,000.00	160,000,000	80,000,000	
Total IV041 SPOT									1,307,200,000,000.00	160,000,000	80,000,000	

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 IV041									1,307,200,000,000.00	160,000,000	80,000,000
IV042 On 18/11/2021 Spot Bond					0.00000	102.61224			0.00	0	
Total IV042 SPOT									0.00	0	
Total For IV042									0.00	0	
IV043 On 21/11/2021 Spot Bond			8.17500	8.17500	8.17500	107.42028			3,106,500,000,000.00	380,000,000	190,000,000
Total IV043 SPOT									3,106,500,000,000.00	380,000,000	190,000,000
Total For IV043									3,106,500,000,000.00	380,000,000	190,000,000
IV044 On 31/01/2022 Spot Bond					0.00000	101.52202			0.00	0	
Total IV044 SPOT									0.00	0	
Total For IV044									0.00	0	
IV045 On 31/01/2022 Spot Bond			2.00000	169.61072	2.00000	169.58214			0.00	0	
Total IV045 SPOT									0.00	0	
Total For IV045									0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.07393			0.00	1,506,400,000	1,053,200,000
Total IV046 SPOT									0.00	1,506,400,000	1,053,200,000
Total For IV046									0.00	1,506,400,000	1,053,200,000
IV050 On 26/06/2024 Spot Bond					0.00000	103.35532			0.00	0	
Total IV050 SPOT									0.00	0	
Total For IV050									0.00	0	
IV19A On 31/03/2028 Spot Bond			5.28000	175.99405	5.28000	175.94900			0.00	0	
Total IV19A SPOT									0.00	0	
Total For IV19A									0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.21518			0.00	0	
Total IVC034 SPOT									0.00	0	
Total For IVC034									0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.34000	101.49032	11.34000	101.45976			0.00	0	
Total IVC040 SPOT									0.00	0	
Total For IVC040									0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.65500	106.38681	6.65500	106.36767			0.00	0	
Total IVC094 SPOT									0.00	0	
Total For IVC094									0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.25090			0.00	0	
Total IVC097 SPOT									0.00	0	
Total For IVC097									0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.25699			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.25293				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.99399				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			6.30500	104.25469	6.30500	104.23679				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.47916				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.00444				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	101.24563				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.07652				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.71395				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.31652				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.61361				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.09765				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC146 On 03/06/2023 Spot Bond					0.00000	101.17071				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.31101				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.83819				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.80162				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.59599				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	99.88132				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.82115				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.42957				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.38736				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	99.90415				0.00	0	
Total IVC173 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 IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.59374				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.21641				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.06059				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.83902				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.89528				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.39583				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.26049				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.30183	7.40000	102.28141				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.63856				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.71415				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.86295				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.43944				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVZ038 On 22/04/2021 Spot Bond			3.95000	3.95000	3.95000	99.84872				0.00	0	
Total IVZ038 SPOT										0.00	0	
Total For IVZ038										0.00	0	
IVZ039 On 29/04/2021 Spot Bond			3.95000	3.95000	3.95000	99.77326				0.00	0	
Total IVZ039 SPOT										0.00	0	
Total For IVZ039										0.00	0	
IVZ040 On 06/05/2021 Spot Bond			3.95000	3.95000	3.95000	99.69790				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	99.61315				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	99.53613				0.00	0	
Total IVZ042 SPOT										0.00	0	
Total For IVZ042										0.00	0	
IVZ043 On 27/05/2021 Spot Bond			4.05000	4.05000	4.05000	99.45924				0.00	0	
Total IVZ043 SPOT										0.00	0	
Total For IVZ043										0.00	0	
IVZ044 On 03/06/2021 Spot Bond			4.05000	4.05000	4.05000	99.38247				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	99.31946				0.00	0	
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	99.29730				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	99.21983				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	99.14249				0.00	0	
Total IVZ048 SPOT										0.00	0	
Total For IVZ048										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ049 On 01/07/2021 Spot Bond			4.10000	4.10000	4.10000	99.06526				0.00	0	
Total IVZ049 SPOT										0.00	0	
Total For IVZ049										0.00	0	
IVZ050 On 08/07/2021 Spot Bond			4.10000	4.10000	4.10000	98.98815				0.00	0	
Total IVZ050 SPOT										0.00	0	
Total For IVZ050										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	100.41072				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.30101				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.14000	106.88381	6.14000	106.86605				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.75014				0.00	0	100,000,00
Total KAP012 SPOT										0.00	0	100,000,00
Total For KAP012										0.00	0	100,000,00
KAP013 On 24/05/2022 Spot Bond					0.00000	99.74657				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	99.91868				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.69905				0.00	450,000,000	450,000,00
Total KAP015 SPOT										0.00	450,000,000	450,000,00
Total For KAP015										0.00	450,000,000	450,000,00
KAP016 On 29/04/2022 Spot Bond					0.00000	100.75836				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	99.91058				0.00	0	
Total KAP017 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 KAP017										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.18347				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.71500	122.90504	8.71500	122.87608				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	97.17091				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	95.03623				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			7.12000	106.88709	7.12000	106.86655				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	95.32776				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.14000	103.48067	9.14000	103.45541				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.20202				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.29000	96.34794	12.29000	96.31620				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.19000	102.49475	10.19000	102.46678				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	97.09584				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.75051				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.98725				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.11194				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.80333				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.37364				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	86.25419				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.36434				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.65000	105.17740	6.65000	105.15861				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.21718				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.64780				0.00	0	170,000,00
Total LGL08 SPOT										0.00	0	170,000,00
Total For LGL08										0.00	0	170,000,00
LGL09 On 28/08/2024 Spot Bond					0.00000	102.90433				0.00	180,000,000	90,000,00
Total LGL09 SPOT										0.00	180,000,000	90,000,00
Total For LGL09										0.00	180,000,000	90,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	99.33634				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL11 On 09/09/2026 Spot Bond					0.00000	100.59482				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.49478				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL30 On 19/05/2021 Spot Bond					0.00000	101.17033				0.00	0	
Total LHL30 SPOT										0.00	0	
Total For LHL30										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	101.48345				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.97811				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	101.00373				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.24924				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.73447				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.75490				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.71700				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.92659				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.72977				0.00	0	1,058,200,00
Total MBF063 SPOT										0.00	0	1,058,200,00

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 MBF063										0.00	0	1,058,200,00
MBF06: On 30/09/2022 Spot Bond					0.00000	100.65285				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 16/09/2021 Spot Bond					0.00000	100.48174				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06: On 17/11/2021 Spot Bond					0.00000	100.64931				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.70182				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	101.79608				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.67304				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 13/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04: On 26/04/2021 Spot Bond					0.00000	101.03235				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	101.01179				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	100.40364				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.66361				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	100.89273				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.61354				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.20075				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.20482				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.03610				0.00	0	300,000,0€
Total MBP050 SPOT										0.00	0	300,000,0€
Total For MBP050										0.00	0	300,000,0€
MBP05 On 12/03/2023 Spot Bond					0.00000	100.53244				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.24017				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.65500	7.65500	7.65500	115.08205				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.94000	108.02266	5.94000	108.00520				0.00	0	1,050,000,0€
Total MMIG05 SPOT										0.00	0	1,050,000,0€
Total For MMIG05										0.00	0	1,050,000,0€
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.42160				0.00	0	60,000,0€
Total MMIG06 SPOT										0.00	0	60,000,0€
Total For MMIG06										0.00	0	60,000,0€
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.93680				0.00	0	300,000,0€
Total MMIG07 SPOT										0.00	0	300,000,0€
Total For MMIG07										0.00	0	300,000,0€
MML01 On 10/12/2026 Spot Bond					0.00000	100.27871				0.00	0	700,000,0€
Total MML01 SPOT										0.00	0	700,000,0€
Total For MML01										0.00	0	700,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML02 On 10/12/2026 Spot Bond			8.27500	107.68218	8.27500	107.65818				0.00	0	200,00
Total MML02 SPOT										0.00	0	200,00
Total For MML02										0.00	0	200,00
MML03 On 15/03/2028 Spot Bond					0.00000	100.87233				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.52500	97.78801	8.52500	97.76876				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.00002				0.00	0	300,000,00
Total MTN07 SPOT										0.00	0	300,000,00
Total For MTN07										0.00	0	300,000,00
MTN09 On 11/10/2022 Spot Bond					0.00000	99.87233				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	100.63589				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.51950				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.02169				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.71171				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.88231				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.91609				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.36706				0.00	0	
Total MTN16 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 MTN16									0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.53707			0.00	780,000,000	1,440,000,00
Total MTN17 SPOT									0.00	780,000,000	1,440,000,00
Total For MTN17									0.00	780,000,000	1,440,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	98.76166			0.00	0	
Total MTN18 SPOT									0.00	0	
Total For MTN18									0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.53416			0.00	0	
Total MTN19 SPOT									0.00	0	
Total For MTN19									0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.33601			0.00	110,000,000	110,000,00
Total MTN20 SPOT									0.00	110,000,000	110,000,00
Total For MTN20									0.00	110,000,000	110,000,00
MTN21 On 29/06/2023 Spot Bond					0.00000	101.59705			0.00	150,000,000	750,000,00
Total MTN21 SPOT									0.00	150,000,000	750,000,00
Total For MTN21									0.00	150,000,000	750,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	101.24233			0.00	0	
Total MTN22 SPOT									0.00	0	
Total For MTN22									0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.22500	101.86853	8.22500	101.84584			0.00	0	
Total MTN23 SPOT									0.00	0	
Total For MTN23									0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.34336			0.00	0	
Total MTN24 SPOT									0.00	0	
Total For MTN24									0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.95158			0.00	0	1,890,000,00
Total MTNC22 SPOT									0.00	0	1,890,000,00
Total For MTNC22									0.00	0	1,890,000,00
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		60,000,000,000,000.00	600,000,000	600,000,000	600,000,00
Total MTNC23 SPOT								60,000,000,000,000.00	600,000,000	600,000,000	600,000,00
Total For MTNC23								60,000,000,000,000.00	600,000,000	600,000,000	600,000,00
MWAR0 On 22/11/2021 Spot Bond					0.00000	100.76830			0.00	0	
Total MWAR03 SPOT									0.00	0	
Total For MWAR03									0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.76830			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.82274				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.82268				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.11106				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.90397				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.34529				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.44198				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.03324				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.30136				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.38500				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.45597				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.52113				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NAM01 On 19/11/2022 Spot Bond			6.16000	106.46910	6.16000	106.45126				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.74000	108.94969	6.74000	108.92975				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.15500	107.65434	9.15500	107.62772				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.09925				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.14920				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.03232				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.24093				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.04817				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.30500	109.71036	6.30500	109.69185				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			5.19000	103.58453	5.19000	103.56994				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.60500	104.03628	5.60500	104.02039				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.52500	111.31676	6.52500	111.29702			290,754,000,000,000.00	44,560,000,000	44,560,000,000	
Total NBK16A SPOT									10,754,000,000,000.00	44,560,000,000	44,560,000,000	

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 NBK16A									10,754,000,000,000.00	44,560,000,000	44,560,000,000
NBK17 On 22/04/2026 Spot Bond			7.04500	116.86322	7.04500	116.84099			1,690,800,000,000.00	240,000,000	1,340,000,000
Total NBK17A SPOT									1,690,800,000,000.00	240,000,000	1,340,000,000
Total For NBK17A									1,690,800,000,000.00	240,000,000	1,340,000,000
NBK19 On 01/06/2022 Spot Bond			6.13500	107.31155	6.13500	107.29374			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.03500	117.91417	7.03500	117.89177			70,350,000,000,000.00	10,000,000,000	10,000,000,000
Total NBK20A SPOT									70,350,000,000,000.00	10,000,000,000	10,000,000,000
Total For NBK20A									70,350,000,000,000.00	10,000,000,000	10,000,000,000
NBK20 On 25/06/2021 Spot Bond					0.00000	100.33419			0.00	0	
Total NBK20B SPOT									0.00	0	
Total For NBK20B									0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.07500	114.79176	8.07500	114.76667			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.23000	111.37390	5.23000	111.35801			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.76000	119.58437	6.76000	119.56241			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.80000	120.32411	7.80000	120.29868			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24 On 11/02/2022 Spot Bond					0.00000	100.87657			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.71500	5.71500	5.71500	110.16102			571,500,000,000.00	100,000,000	50,000,000
Total NBK25A SPOT									571,500,000,000.00	100,000,000	50,000,000
Total For NBK25A									571,500,000,000.00	100,000,000	50,000,000
NBK25 On 12/02/2025 Spot Bond					0.00000	103.94630			0.00	0	600,000,000
Total NBK25B SPOT									0.00	0	600,000,000
Total For NBK25B									0.00	0	600,000,000
NBK26 On 10/05/2023 Spot Bond			100.00000	31.75878	100.00000	31.68771			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	104.15679				0.00	0	300,000,00
Total NBK26B SPOT										0.00	0	300,000,00
Total For NBK26B										0.00	0	300,000,00
NBK27J On 10/05/2026 Spot Bond			7.98500	117.75124	7.98500	117.72577				0.00	0	200,00
Total NBK27A SPOT										0.00	0	200,00
Total For NBK27A										0.00	0	200,00
NBK28J On 02/08/2023 Spot Bond			5.63500	111.27677	5.63500	111.25970				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29J On 31/07/2026 Spot Bond			7.14500	116.68066	7.14500	116.65803				0.00	0	200,00
Total NBK29A SPOT										0.00	0	200,00
Total For NBK29A										0.00	0	200,00
NBK30J On 20/02/2024 Spot Bond			6.09000	110.45894	6.09000	110.44064				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31J On 09/11/2023 Spot Bond			5.76500	112.63662	5.76500	112.61894				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	102.40239				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	100.96994				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.84435				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	102.49607				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	101.36594				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK4 On 28/10/2024 Spot Bond			9.95000	9.95000	9.95000	71.46070				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.31086				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.52644				0.00	0	60,000,00
Total NBK42B SPOT										0.00	0	60,000,00
Total For NBK42B										0.00	0	60,000,00
NBK43I On 20/02/2024 Spot Bond					0.00000	102.64921				0.00	130,000,000	130,000,00
Total NBK43B SPOT										0.00	130,000,000	130,000,00
Total For NBK43B										0.00	130,000,000	130,000,00
NBK45I On 15/02/2023 Spot Bond					0.00000	101.72450				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.84728				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.28760				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.89812				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.61233				0.00	100,000,000	550,000,00
Total NBK49B SPOT										0.00	100,000,000	550,000,00
Total For NBK49B										0.00	100,000,000	550,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	101.92760				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.05399				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.21966				0.00	36,090,000,000	36,090,000,00
Total NBK52B SPOT										0.00	36,090,000,000	36,090,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK52B										0.00	36,090,000,000	36,090,000,000
NBK53I On 21/02/2026 Spot Bond					0.00000	101.24584				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.73708				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK5 On 01/08/2022 Spot Bond					0.00000	101.08561				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBK5 On 01/08/2024 Spot Bond					0.00000	100.96228				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBK5 On 01/08/2026 Spot Bond					0.00000	101.07276				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK5 On 01/08/2029 Spot Bond					0.00000	100.38867				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBK5 On 24/02/2023 Spot Bond					0.00000	100.82972				0.00	0	
Total NBK59 SPOT										0.00	0	
Total For NBK59										0.00	0	
NBK6 On 24/02/2025 Spot Bond					0.00000	101.09851				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBK6 On 24/02/2027 Spot Bond					0.00000	99.66713				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.33957				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond			9.12000	104.59567	9.12000	104.57032			0.00	0	
Total NCLN83 SPOT									0.00	0	
Total For NCLN83									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.33672			0.00	0	
Total NCLN84 SPOT									0.00	0	
Total For NCLN84									0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.15500	104.06521	9.15500	104.03990			0.00	0	
Total NCLN85 SPOT									0.00	0	
Total For NCLN85									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.33957			0.00	0	
Total NCLN87 SPOT									0.00	0	
Total For NCLN87									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.34400			0.00	0	
Total NCLN90 SPOT									0.00	0	
Total For NCLN90									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.34969			0.00	0	
Total NCLN91 SPOT									0.00	0	
Total For NCLN91									0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	102.04374			0.00	0	
Total NEDT1A SPOT									0.00	0	
Total For NEDT1A									0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.52403			0.00	0	
Total NEDT1B SPOT									0.00	0	
Total For NEDT1B									0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	99.92034			0.00	0	
Total NET53 SPOT									0.00	0	
Total For NET53									0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	101.51285			0.00	0	60,000,00
Total NGL01 SPOT									0.00	0	60,000,00
Total For NGL01									0.00	0	60,000,00
NGL01 On 01/07/2025 Spot Bond					0.00000	100.82017			0.00	0	
Total NGL01G SPOT									0.00	0	
Total For NGL01G									0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.65539			0.00	2,690,000,000	2,709,000,00
Total NGL02 SPOT									0.00	2,690,000,000	2,709,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGL02										0.00	2,690,000,000	2,709,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	101.09861				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.08306				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.33374				0.00	0	300,000,000
Total NGL05 SPOT										0.00	0	300,000,000
Total For NGL05										0.00	0	300,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	100.84525				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	99.78718				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.64855				0.00	0	90,000,000
Total NGL08 SPOT										0.00	0	90,000,000
Total For NGL08										0.00	0	90,000,000
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.91093				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.59020				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.09774				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	102.84357				0.00	2,860,000,000	2,861,500,000
Total NGT104 SPOT										0.00	2,860,000,000	2,861,500,000
Total For NGT104										0.00	2,860,000,000	2,861,500,000
NGT10 On 22/05/2025 Spot Bond					0.00000	101.77174				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.80080				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.89677				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	102.58883				0.00	0	4,300,00
Total NGT108 SPOT										0.00	0	4,300,00
Total For NGT108										0.00	0	4,300,00
NHM00 On 12/05/2021 Spot Bond			13.50000	105.65581	13.50000	105.61715				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	99.94007				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	99.94181				0.00	140,000,000	70,000,00
Total NHM007 SPOT										0.00	140,000,000	70,000,00
Total For NHM007										0.00	140,000,000	70,000,00
NHM00 On 26/04/2022 Spot Bond					0.00000	101.56535				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.97968				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.43209				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.96933				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.56166				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.32537				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 25/05/2023 Spot Bond					0.00000	101.91115				0.00	760,000,000	380,000,000
Total NHM018 SPOT										0.00	760,000,000	380,000,000
Total For NHM018										0.00	760,000,000	380,000,000
NHM01 On 25/05/2024 Spot Bond					0.00000	100.96355				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.95879				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.05000	5.05000	5.05000	208.65474				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.99000	3.99000	3.99000	190.64632				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.12500	3.12500	3.12500	145.85388				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.77000	3.77000	3.77000	105.44188				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.03500	5.03500	5.03500	104.58493				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.23000	3.23000	3.23000	145.30295				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	196.08796	3.45000	196.04729				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.62000	3.62000	3.62000	143.27774				0.00	0	
Total NILB13 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 NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.63500	3.63500	3.63500	194.93250				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.78000	193.21042	3.78000	193.16872				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.15000	103.06621	5.15000	103.04004				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.87800				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.56400				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.29401				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	131.85670				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.74320				0.00	0	90,000,00
Total NN022 SPOT										0.00	0	90,000,00
Total For NN022										0.00	0	90,000,00
NN023 On 07/11/2025 Spot Bond					0.00000	101.84900				0.00	0	110,000,00
Total NN023 SPOT										0.00	0	110,000,00
Total For NN023										0.00	0	110,000,00
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	100.75447				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.72490				0.00	0	110,000,00

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 NN034 SPOT										0.00	0	110,000,00
Total For NN034										0.00	0	110,000,00
NN036 On 28/02/2023 Spot Bond					0.00000	100.99300				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	123.43740				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.29189				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.78185				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.37640				0.00	0	120,000,00
Total NN040 SPOT										0.00	0	120,000,00
Total For NN040										0.00	0	120,000,00
NN043 On 03/03/2023 Spot Bond					0.00000	139.53080				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.04161				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	139.32740				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	138.03030				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.49223				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	127.71250				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN054 On 04/08/2027 Spot Bond					0.00000	98.72665				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	98.12716				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	96.80314				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.19396				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.51832				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.05234				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	98.81644				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	109.50000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	107.85000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	111.36000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	110.04000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	108.75610				0.00	0	
Total NNF017 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 NNF017										0.00	0	
NNF017 On 20/04/2021 Spot Bond					0.00000	100.96840				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF018 On 20/04/2021 Spot Bond					0.00000	100.96830				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF019 On 01/08/2022 Spot Bond					0.00000	108.96820				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF020 On 22/04/2021 Spot Bond					0.00000	100.93870				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF020 On 18/11/2021 Spot Bond					0.00000	100.72610				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF021 On 09/06/2021 Spot Bond					0.00000	100.42854				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF022 On 14/07/2021 Spot Bond					0.00000	99.98829				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF023 On 10/05/2021 Spot Bond					0.00000	100.82666				0.00	0	
Total NNF024 SPOT										0.00	0	
Total For NNF024										0.00	0	
NNF024 On 17/02/2026 Spot Bond					0.00000	90.44779				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 19/05/2021 Spot Bond					0.00000	100.71448				0.00	0	
Total NNF026 SPOT										0.00	0	
Total For NNF026										0.00	0	
NNF026 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	
NNF027 On 09/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	25,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF028 SPOT										0.00	0	25,000,000,00
Total For NNF028										0.00	0	25,000,000,00
NNF03 On 01/08/2022 Spot Bond					0.00000	108.96820				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	128.26990				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	106.84510				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.52798				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.17558				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.76016				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.76159				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.71380				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.56870				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.52289				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.81607				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.78195				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.62974				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.65283				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.65006				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.81000	113.42309	6.81000	113.40211				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.73000	197.94244	2.73000	197.90521				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.39500	119.82075	9.39500	119.79054				0.00	0	270,000,00
Total NRA028 SPOT										0.00	0	270,000,00
Total For NRA028										0.00	0	270,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	16.72876	100.00000	16.69154				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	100.69709				0.00	605,000,000	745,000,00
Total NTC21 SPOT										0.00	605,000,000	745,000,00
Total For NTC21										0.00	605,000,000	745,000,00
NTC23 On 15/02/2023 Spot Bond					0.00000	100.87731				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.75630				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.15405				0.00	200,000,000	200,000,00
Total NTC26 SPOT										0.00	200,000,000	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NTC26										0.00	200,000,000	200,000,000
NTC27 On 12/06/2023 Spot Bond					0.00000	100.44793				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.45394				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.48024				0.00	0	400,000,000
Total NTC29 SPOT										0.00	0	400,000,000
Total For NTC29										0.00	0	400,000,000
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.51986				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.86212				0.00	0	19,000,000,000
Total NTC32 SPOT										0.00	0	19,000,000,000
Total For NTC32										0.00	0	19,000,000,000
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.37575				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.42908				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.98000	104.58733	5.98000	104.57059				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.33500	112.92864	7.33500	112.90653				0.00	0	1,530,000,000
Total OML07 SPOT										0.00	0	1,530,000,000
Total For OML07										0.00	0	1,530,000,000
OML09 On 14/09/2022 Spot Bond			6.17000	107.22623	6.17000	107.20853				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.66000	114.54813	7.66000	114.52474				0.00	0	900,000,000

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 OML10 SPOT										0.00	0	900,000,00
Total For OML10										0.00	0	900,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.47760				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.22441				0.00	0	500,000,00
Total OML12 SPOT										0.00	0	500,000,00
Total For OML12										0.00	0	500,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.50488				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.50971				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.70084				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.02185				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.92810				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.67579				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.75488				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.85016				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.86376				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
PRE2D On 20/02/2022 Spot Bond					0.00000	100.87737				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.42500	117.32172	7.37500	117.54700			813,506,635,387,500.00	2,937,846,011,500	378,372,066,300	
Total R186 SPOT									13,506,635,387,500.00	937,846,011,500	378,372,066,300	
Total For R186									13,506,635,387,500.00	937,846,011,500	378,372,066,300	
R197 On 07/12/2023 Spot Bond			1.52000	320.19968	1.53000	320.07156			312,379,322,696,000.00	205,512,712,300	166,768,816,200	
Total R197 SPOT									12,379,322,696,000.00	205,512,712,300	166,768,816,200	
Total For R197									12,379,322,696,000.00	205,512,712,300	166,768,816,200	
R202 On 07/12/2033 Spot Bond			4.08000	229.59732	4.05000	230.23123			76,442,562,168,000.00	18,735,922,100	295,965,170,100	
Total R202 SPOT									6,442,562,168,000.00	18,735,922,100	295,965,170,100	
Total For R202									6,442,562,168,000.00	18,735,922,100	295,965,170,100	
R2023 On 28/02/2023 Spot Bond			5.14000	105.55414	5.14000	105.53959			660,499,430,710,000.00	906,711,951,500	510,506,975,900	
Total R2023 SPOT									10,499,430,710,000.00	906,711,951,500	510,506,975,900	
Total For R2023									10,499,430,710,000.00	906,711,951,500	510,506,975,900	
R2030 On 31/01/2030 Spot Bond			9.22000	94.34644	9.22000	94.32295			768,386,790,346,000.00	1,493,317,439,300	451,309,624,000	
Total R2030 SPOT									18,386,790,346,000.00	493,317,439,300	451,309,624,000	
Total For R2030									18,386,790,346,000.00	493,317,439,300	451,309,624,000	
R2032 On 31/03/2032 Spot Bond			10.03000	88.63211	10.03000	88.60841			942,458,272,579,000.00	692,169,319,300	370,108,335,800	
Total R2032 SPOT									12,458,272,579,000.00	692,169,319,300	370,108,335,800	
Total For R2032									12,458,272,579,000.00	692,169,319,300	370,108,335,800	
R2035 On 28/02/2035 Spot Bond			10.64000	88.41130	10.64000	88.38640			963,097,834,744,000.00	1,782,246,037,100	369,547,353,500	
Total R2035 SPOT									13,097,834,744,000.00	782,246,037,100	369,547,353,500	
Total For R2035									13,097,834,744,000.00	782,246,037,100	369,547,353,500	
R2037 On 31/01/2037 Spot Bond			10.85000	84.10847	10.85000	84.08392			211,676,577,645,000.00	572,504,753,700	724,241,432,800	
Total R2037 SPOT									11,676,577,645,000.00	572,504,753,700	724,241,432,800	
Total For R2037									11,676,577,645,000.00	572,504,753,700	724,241,432,800	
R2040 On 31/01/2040 Spot Bond			10.96000	86.30904	10.96000	86.28360			448,167,493,640,000.00	223,372,946,500	553,253,374,700	
Total R2040 SPOT									18,167,493,640,000.00	223,372,946,500	553,253,374,700	
Total For R2040									18,167,493,640,000.00	223,372,946,500	553,253,374,700	
R2044 On 31/01/2044 Spot Bond			11.01000	82.99253	11.01000	82.96797			089,518,959,297,000.00	280,610,259,700	975,202,117,500	
Total R2044 SPOT									19,518,959,297,000.00	280,610,259,700	975,202,117,500	
Total For R2044									19,518,959,297,000.00	280,610,259,700	975,202,117,500	
R2048 On 28/02/2048 Spot Bond			10.93500	82.20941	10.93500	82.18562			580,667,620,524,500.00	2,339,338,602,700	143,238,500,200	
Total R2048 SPOT									10,667,620,524,500.00	339,338,602,700	143,238,500,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2048									10,667,620,524,500.00	339,338,602,700	143,238,500,20
R209 On 31/03/2036 Spot Bond			10.62000	67.83422	10.57000	68.09622			568,617,754,002,000.00	336,028,037,100	904,830,321,10
Total R209 SPOT									18,617,754,002,000.00	336,028,037,100	904,830,321,10
Total For R209									18,617,754,002,000.00	336,028,037,100	904,830,321,10
R210 On 31/03/2028 Spot Bond			3.20000	200.37462	3.28000	199.32840			22,506,097,280,000.00	7,033,155,400	69,760,134,20
Total R210 SPOT									22,506,097,280,000.00	7,033,155,400	69,760,134,20
Total For R210									22,506,097,280,000.00	7,033,155,400	69,760,134,20
R212 On 31/01/2022 Spot Bond			0.75000	171.28578	0.75000	171.26282			16,893,976,500,000.00	22,525,302,000	206,672,651,00
Total R212 SPOT									16,893,976,500,000.00	22,525,302,000	206,672,651,00
Total For R212									16,893,976,500,000.00	22,525,302,000	206,672,651,00
R213 On 28/02/2031 Spot Bond			9.73500	83.73246	9.68000	84.01600			625,331,805,514,000.00	269,679,692,400	458,986,227,50
Total R213 SPOT									15,331,805,514,000.00	269,679,692,400	458,986,227,50
Total For R213									15,331,805,514,000.00	269,679,692,400	458,986,227,50
R214 On 28/02/2041 Spot Bond			10.89000	65.36489	10.89000	65.34605			268,907,985,021,000.00	575,657,298,900	1,196,940,915,70
Total R214 SPOT									18,907,985,021,000.00	575,657,298,900	196,940,915,70
Total For R214									18,907,985,021,000.00	575,657,298,900	196,940,915,70
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.53769			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.63998			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.13674			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.48164			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.03807			0.00	0	910,000,00
Total RDFB14 SPOT									0.00	0	910,000,00
Total For RDFB14									0.00	0	910,000,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.79549			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.10857			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.64810				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.49452				0.00	0	500,000,00
Total RDFB18 SPOT										0.00	0	500,000,00
Total For RDFB18										0.00	0	500,000,00
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.58313				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.31344				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.32763				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.22533				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	98.31594				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.06105				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.79405				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.50901				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED14: On 17/09/2021 Spot Bond					0.00000	100.42947				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	101.23142				0.00	0	700,000,00
Total RED151 SPOT										0.00	0	700,000,00
Total For RED151										0.00	0	700,000,00
RED16 On 07/12/2021 Spot Bond					0.00000	100.90478				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	102.77851				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.92668				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	102.01032				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60: On 09/03/2022 Spot Bond					0.00000	102.89978				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	99.84033				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	99.81892				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.80203				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	99.99997				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.67857				0.00	0	
Total RES41 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 RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.35373				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	99.86540				0.00	0	300,000,00
Total RES50 SPOT										0.00	0	300,000,00
Total For RES50										0.00	0	300,000,00
RMB106 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMB106 SPOT										0.00	0	
Total For RMB106										0.00	0	
RW21 On 21/04/2021 Spot Bond			5.51500	99.89434	5.51500	99.87927				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.79000	109.76008	6.79000	109.73994				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.55000	96.97087	11.55000	96.94096				0.00	0	100,00
Total RW28 SPOT										0.00	0	100,00
Total For RW28										0.00	0	100,00
SBK23 On 28/05/2022 Spot Bond			5.39000	110.98942	5.39000	110.97311				0.00	0	
Total SBK23 SPOT										0.00	0	
Total For SBK23										0.00	0	
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	101.69226				0.00	0	1,110,000,00
Total SBK25 SPOT										0.00	0	1,110,000,00
Total For SBK25										0.00	0	1,110,000,00
SBK26 On 25/04/2021 Spot Bond			6.21000	105.92676	6.21000	105.90877				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.99483				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.59480				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.93000	104.10571	4.93000	104.09178				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.17500	116.22384	7.17500	116.20121				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	105.00760				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.77000	112.79006	5.77000	112.77234				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.27500	107.05001	7.27500	107.02888				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.69500	113.39097	7.69500	113.36745				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.25500	112.40846	6.25500	112.38965				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.53500	110.32745	6.53500	110.30785			392,100,000,000.00	60,000,000	60,000,000	
Total SBS38 SPOT									392,100,000,000.00	60,000,000	60,000,000	
Total For SBS38									392,100,000,000.00	60,000,000	60,000,000	
SBS39 On 29/01/2030 Spot Bond			8.72500	107.94814	8.72500	107.92267			0.00	0	0	
Total SBS39 SPOT									0.00	0	0	
Total For SBS39									0.00	0	0	
SBS4 On 16/11/2021 Spot Bond			4.27000	106.02302	4.27000	106.01065			0.00	0	0	
Total SBS4 SPOT									0.00	0	0	
Total For SBS4									0.00	0	0	
SBS41 On 12/11/2022 Spot Bond			5.04000	111.61112	5.04000	111.59576			0.00	0	0	
Total SBS41 SPOT									0.00	0	0	
Total For SBS41									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
SBS42 On 12/11/2025 Spot Bond			6.81500	119.31188	6.81500	119.28980				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.83000	119.70434	7.83000	119.67894				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.18000	111.17395	5.18000	111.15824				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.28297				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.59230				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.48000	105.75335	4.48000	105.74041				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.88000	5.88000	5.88000	111.85285				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.79265				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.15943				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.32340				0.00	0	170,000,00
Total SBS55 SPOT										0.00	0	170,000,00
Total For SBS55										0.00	0	170,000,00
SBS56 On 12/06/2022 Spot Bond			4.75500	107.70150	4.75500	107.68760				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.21069				0.00	0	
Total SBS57 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 SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.53262				0.00	0	50,000,00
Total SBS58 SPOT										0.00	0	50,000,00
Total For SBS58										0.00	0	50,000,00
SBS60 On 18/01/2023 Spot Bond					0.00000	100.52333				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.59925				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.61721				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.70079				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.45257				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.65223				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.24253				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.95403				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.62849				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.95000	316.85094	1.95000	316.79809				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.10000	5.10000	5.10000	207.64181				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.19568				0.00	0	140,000,00
Total SBT101 SPOT										0.00	0	140,000,00
Total For SBT101										0.00	0	140,000,00
SBT102 On 30/09/2022 Spot Bond					0.00000	103.85766				0.00	0	70,000,00
Total SBT102 SPOT										0.00	0	70,000,00
Total For SBT102										0.00	0	70,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	103.47595				0.00	2,000,000,000	1,000,000,00
Total SBT103 SPOT										0.00	2,000,000,000	1,000,000,00
Total For SBT103										0.00	2,000,000,000	1,000,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	103.69035				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				0.00	0	1,300,000,00
Total SBT105 SPOT										0.00	0	1,300,000,00
Total For SBT105										0.00	0	1,300,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	103.07229				0.00	0	260,000,00
Total SBT201 SPOT										0.00	0	260,000,00
Total For SBT201										0.00	0	260,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	100.80628				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.24000	111.20415	7.24000	111.18242				0.00	0	1,300,00
Total SBT203 SPOT										0.00	0	1,300,00
Total For SBT203										0.00	0	1,300,00
SBT204 On 16/04/2024 Spot Bond					0.00000	99.95294				0.00	1,030,000,000	515,000,00
Total SBT204 SPOT										0.00	1,030,000,000	515,000,00
Total For SBT204										0.00	1,030,000,000	515,000,00
SBT206 On 31/01/2025 Spot Bond					0.00000	100.63637				0.00	0	30,000,00
Total SBT206 SPOT										0.00	0	30,000,00
Total For SBT206										0.00	0	30,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	105.25816				0.00	0	1,180,000,00
Total SBT207 SPOT										0.00	0	1,180,000,00
Total For SBT207										0.00	0	1,180,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT208 On 28/11/2025 Spot Bond					0.00000	100.93796				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.02401				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	98.80239				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	101.15085				0.00	0	130,000,00
Total SLI4 SPOT										0.00	0	130,000,00
Total For SLI4										0.00	0	130,000,00
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.88702				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.85129				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.00540				0.00	0	70,000,00
Total SLRA5 SPOT										0.00	0	70,000,00
Total For SLRA5										0.00	0	70,000,00
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.88237				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.92585				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.93674				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.85911				0.00	0	
Total SLRB5 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 SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.93674				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.06869				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.02991				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.17264				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.96780				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.94000	108.91740	6.94000	108.89711				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.99790				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.67047				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.37516				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.83900				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.28525				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.70449				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.74540				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.28462				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.43946				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.45485				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.67686				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.10409				0.00	0	500,000,0€
Total SPG008 SPOT										0.00	0	500,000,0€
Total For SPG008										0.00	0	500,000,0€
SPG00 On 15/10/2024 Spot Bond					0.00000	100.06719				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.70704				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.56981				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.55023				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN01: On 31/01/2025 Spot Bond			3.78500	3.78500	3.78500	142.43081				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			7.35000	117.69499	7.35000	117.67165				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			9.17000	86.93773	9.17000	86.91656				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	97.50862				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03: On 01/06/2021 Spot Bond					0.00000	100.73468				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	99.99997				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			6.54000	107.41525	6.54000	107.39636				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			4.98500	105.29158	4.98500	105.26533				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.57926				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	101.17849				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.59334				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			2.56000	2.56000	2.56000	312.11806				0.00	0	
Total SSN050 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	101.15487				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	101.02776				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	100.09295				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/03/2028 Spot Bond			4.50000	4.50000	4.50000	184.67483				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06 On 31/01/2025 Spot Bond			3.17000	3.17000	3.17000	145.61747				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			5.18500	5.18500	5.18500	102.57532				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06 On 31/03/2029 Spot Bond			4.31000	4.31000	4.31000	101.40547				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06 On 31/03/2028 Spot Bond			4.46000	4.46000	4.46000	185.13542				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06 On 28/05/2023 Spot Bond					0.00000	100.66544				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06 On 28/05/2023 Spot Bond					0.00000	100.65257				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07 On 28/02/2022 Spot Bond					0.00000	100.62090				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.45442				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.44341				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.39596				0.00	0	100,000,00
Total SSN077 SPOT										0.00	0	100,000,00
Total For SSN077										0.00	0	100,000,00
SSN077 On 13/07/2023 Spot Bond					0.00000	100.00002				0.00	0	100,000,00
Total SSN078 SPOT										0.00	0	100,000,00
Total For SSN078										0.00	0	100,000,00
SSN078 On 31/07/2021 Spot Bond					0.00000	92.84800				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	100.68196				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.53118				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	101.02576				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.92500	4.92500	4.92500	211.21348				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 21/12/2026 Spot Bond					0.00000	99.12063				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	102.29899				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.96755				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.55651				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.73490				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.56840				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.88500	90.68020	9.88500	90.65603				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.56236				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.40312				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 04/06/2021 Spot Bond					0.00000	100.50838				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.50500	89.40352	4.50500	184.61735				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.10500	86.48723	5.10500	207.54084				0.00	0	
Total SSN105 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 SSN105										0.00	0	
SSN105 On 04/02/2022 Spot Bond					0.00000	100.90908				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN106 On 10/02/2023 Spot Bond					0.00000	100.86527				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN107 On 11/05/2021 Spot Bond					0.00000	100.77935				0.00	0	
Total SSN108 SPOT										0.00	0	
Total For SSN108										0.00	0	
SSN108 On 11/05/2021 Spot Bond					0.00000	100.77935				0.00	0	
Total SSN109 SPOT										0.00	0	
Total For SSN109										0.00	0	
SSN109 On 17/05/2021 Spot Bond					0.00000	100.69153				0.00	0	
Total SSN110 SPOT										0.00	0	
Total For SSN110										0.00	0	
SSN110 On 31/03/2024 Spot Bond					0.00000	100.50751				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.94500	104.23725	7.94500	104.21506				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.74803				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.26000	106.50913	4.26000	106.49673				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.56971				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.63905				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.61179				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.28215				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.29460				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.49704	7.21000	100.47332				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	101.11271				0.00	0	2,500,000,00
Total TFS142 SPOT										0.00	0	2,500,000,00
Total For TFS142										0.00	0	2,500,000,00
TFS145 On 20/03/2022 Spot Bond					0.00000	100.99749				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.47224				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.95008				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.10406				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.99909				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.66537				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.22146				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS157 On 16/11/2023 Spot Bond					0.00000	101.39689				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2022 Spot Bond					0.00000	100.18205				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	100.83164				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.85562				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.14806				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.15707				0.00	0	500,000,0€
Total TFS163 SPOT										0.00	0	500,000,0€
Total For TFS163										0.00	0	500,000,0€
TFS164 On 22/10/2024 Spot Bond					0.00000	100.52596				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	99.79006				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	99.97602				0.00	0	1,000,000,0€
Total TFS166 SPOT										0.00	0	1,000,000,0€
Total For TFS166										0.00	0	1,000,000,0€
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	100.76710				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.26000	107.44321	4.26000	107.43070				0.00	0	
Total TH14A4 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 TH14A4										0.00	0	
TH14A: On 21/11/2021 Spot Bond					0.00000	101.15144				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A: On 21/11/2021 Spot Bond			4.26000	106.70620	4.26000	106.69377				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.85012				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.92864				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.79296				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.21589				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.24869				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.87461				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.32542				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.05900				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.84834				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.72378				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A2 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.85957				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A3 On 21/11/2022 Spot Bond					0.00000	100.62393				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.70178				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.67180				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15A9 On 21/11/2022 Spot Bond					0.00000	100.76444				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	101.05931				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	101.12398				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	100.82843				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	101.26675				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C2 On 21/11/2022 Spot Bond					0.00000	100.79576				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15C3 On 21/11/2022 Spot Bond					0.00000	102.34119				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15D: On 21/11/2022 Spot Bond					0.00000	101.52848				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.08545				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.68132				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.58632				0.00	0	300,000,00
Total TH16A2 SPOT										0.00	0	300,000,00
Total For TH16A2										0.00	0	300,000,00
TH16A: On 21/08/2024 Spot Bond			8.49000	101.20154	8.49000	101.17830				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.71266				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.71403				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.67996				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.70994				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	100.81905	5.76000	100.80323				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.73991				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.78894				0.00	0	
Total TH16B2 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 TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.79166				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.78213				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.84747				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.82978				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.07455				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.18998				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.12209				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.31924				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.33896				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.43977				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.24486				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.36331				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total TL23 SPOT									0.00	0	
Total For TL23									0.00	0	
TL24 On 05/09/2022 Spot Bond			6.28000	104.59362	6.28000	104.57606			0.00	0	
Total TL24 SPOT									0.00	0	
Total For TL24									0.00	0	
TL25 On 04/09/2024 Spot Bond			7.34000	107.63566	7.34000	107.61458			0.00	0	
Total TL25 SPOT									0.00	0	
Total For TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.53901			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.20630			0.00	0	930,000,00
Total TL27 SPOT									0.00	0	930,000,00
Total For TL27									0.00	0	930,000,00
TL28 On 24/04/2025 Spot Bond			7.82500	104.69481	7.82500	104.67274			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.48518			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.36925			0.00	0	300,000,00
Total TL30 SPOT									0.00	0	300,000,00
Total For TL30									0.00	0	300,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	100.71987			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.92202			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			7.12000	113.21122	7.12000	113.18934		658,061,728,000.00	92,424,400	1,249,592,10	
Total TN23 SPOT								658,061,728,000.00	92,424,400	1,249,592,10	
Total For TN23								658,061,728,000.00	92,424,400	1,249,592,10	
TN23/R On 06/11/2023 Spot Bond			100.00000	26.60260	100.00000	26.54308		0.00	0		
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								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
TN25 On 19/08/2025 Spot Bond			8.54500	104.80675	8.54500	104.78253		47,572,020,511,500.00	5,567,234,700	11,914,945,90	
Total TN25 SPOT								17,572,020,511,500.00	5,567,234,700	11,914,945,90	
Total For TN25								17,572,020,511,500.00	5,567,234,700	11,914,945,90	
TN25/R On 19/08/2025 Spot Bond			100.00000	13.37841	100.00000	13.34847		0.00	0		
Total TN25/R186 SPOT								0.00	0		
Total For TN25/R186								0.00	0		
TN27 On 14/11/2027 Spot Bond			9.09500	102.74851	9.09500	102.72326		33,859,253,447,000.00	3,722,842,600	13,198,282,40	
Total TN27 SPOT								13,859,253,447,000.00	3,722,842,600	13,198,282,40	
Total For TN27								13,859,253,447,000.00	3,722,842,600	13,198,282,40	
TN27/R On 14/11/2027 Spot Bond			100.00000	12.91998	100.00000	12.89106		0.00	0		
Total TN27/R186 SPOT								0.00	0		
Total For TN27/R186								0.00	0		
TN30 On 09/10/2030 Spot Bond			10.83000	98.21309	10.83000	98.18479		0.00	0	1,200,500,00	
Total TN30 SPOT								0.00	0	1,200,500,00	
Total For TN30								0.00	0	1,200,500,00	
TN30/R On 09/10/2030 Spot Bond			8.00000	116.54225	8.00000	116.51727		0.00	0		
Total TN30/R2030 SPOT								0.00	0		
Total For TN30/R2030								0.00	0		
TN40 On 09/10/2040 Spot Bond			12.26000	89.03818	12.26000	89.00924		0.00	0	1,990,000,00	
Total TN40 SPOT								0.00	0	1,990,000,00	
Total For TN40								0.00	0	1,990,000,00	
TN40/R On 09/10/2040 Spot Bond			10.75000	100.14315	10.75000	100.11450		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	99.71353		0.00	0		
Total TRA3A3 SPOT								0.00	0		
Total For TRA3A3								0.00	0		
TRA3A On 14/11/2022 Spot Bond			6.25000	107.88569	6.25000	107.86735		0.00	0		
Total TRA3A4 SPOT								0.00	0		
Total For TRA3A4								0.00	0		
TRA3A On 14/11/2022 Spot Bond					0.00000	100.82974		0.00	0		
Total TRA3A7 SPOT								0.00	0		
Total For TRA3A7								0.00	0		
TRA3B On 14/11/2022 Spot Bond					0.00000	101.07643		0.00	0		
Total TRA3B1 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 TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.03484				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	99.74875				0.00	0	30,000,00
Total TRA4A2 SPOT										0.00	0	30,000,00
Total For TRA4A2										0.00	0	30,000,00
TRA4A: On 13/04/2024 Spot Bond					0.00000	99.99980				0.00	0	40,000,00
Total TRA4A3 SPOT										0.00	0	40,000,00
Total For TRA4A3										0.00	0	40,000,00
TRA4A: On 13/04/2024 Spot Bond			6.54000	107.22679	6.54000	107.20794				0.00	0	40,000,00
Total TRA4A4 SPOT										0.00	0	40,000,00
Total For TRA4A4										0.00	0	40,000,00
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	99.99980				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	100.02306	8.62000	100.00000				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	97.09802				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.86243				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP247: On 22/04/2021 Spot Bond					0.00000	99.85913				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP248: On 21/07/2021 Spot Bond					0.00000	98.72253				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP248: On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP250 On 06/09/2021 Spot Bond					0.00000	98.18521				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	98.26411				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP252 On 09/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP253 On 17/05/2021 Spot Bond					0.00000	99.63536				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP254 On 26/05/2021 Spot Bond					0.00000	99.54269				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP255 On 29/11/2021 Spot Bond					0.00000	97.39198				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP256 On 14/02/2022 Spot Bond					0.00000	96.03854				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	95.49675				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP258 On 16/03/2022 Spot Bond					0.00000	95.35223				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.14785				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.49280				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.43421				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	101.39375				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC36 On 13/04/2021 Spot Bond					0.00000	101.01272				0.00	0	
Total TWC360 SPOT										0.00	0	
Total For TWC360										0.00	0	
TWC36 On 20/04/2021 Spot Bond					0.00000	100.93021				0.00	0	
Total TWC361 SPOT										0.00	0	
Total For TWC361										0.00	0	
TWC36 On 26/04/2021 Spot Bond					0.00000	100.85270				0.00	0	
Total TWC362 SPOT										0.00	0	
Total For TWC362										0.00	0	
TWC36 On 30/04/2021 Spot Bond					0.00000	100.82353				0.00	0	
Total TWC363 SPOT										0.00	0	
Total For TWC363										0.00	0	
TWC36 On 11/05/2021 Spot Bond					0.00000	100.70111				0.00	0	
Total TWC364 SPOT										0.00	0	
Total For TWC364										0.00	0	
TWC36 On 18/05/2021 Spot Bond					0.00000	100.62014				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	100.51192				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	100.36544				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	100.28970				0.00	0	
Total TWC368 SPOT										0.00	0	
Total For TWC368										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.52500	107.95003	9.52500	107.92273				0.00	0	400,00
Total UG26 SPOT										0.00	0	400,00

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 UG26										0.00	0	400,00
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.31430				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.35186				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.36919				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.44433				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.98906				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	99.86441				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	101.01597				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.63420				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.71651				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.79830				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.82933				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.39005				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.19674				0.00	0	500,000,00
Total WHL03 SPOT										0.00	0	500,000,00
Total For WHL03										0.00	0	500,000,00
WSP5 On 28/05/2021 Spot Bond			4.96500	103.87827	4.96500	103.86422				0.00	0	
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	
WSP5/I On 28/05/2021 Spot Bond			100.00000	93.25794	100.00000	93.03048				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										1.21e+017	310,616,354,100	358,637,711,60
Total for SPOT :										1.21e+017	310,616,354,100	358,637,711,60
Total Futures										1.21e+017	310,616,354,231	358,638,785,90
Total Options										0.00	0	156,50
Grand Total:										1.21e+017	310,616,354,231	358,638,942,50