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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/01/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/02/2021	Bond Future			11.35032	77.55336	11.35824	77.51077			0.00	0	
ES33	On	06/05/2021	Bond Future			11.60473	74.55523	11.61291	74.51261			0.00	0	35
ES33	On	05/08/2021	Bond Future			11.86506	75.35621	11.87355	75.31336			0.00	0	
ES33	On	04/11/2021	Bond Future			12.13566	72.37588	12.14451	72.33263			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/02/2021	Bond Future			11.85898	76.60573	11.86170	76.58938			0.00	0	
ES42	On	06/05/2021	Bond Future			12.10559	73.11403	12.10835	73.09801			0.00	0	4,77
ES42	On	05/08/2021	Bond Future			12.35188	73.90015	12.35473	73.88415			0.00	0	
ES42	On	04/11/2021	Bond Future			12.60943	70.42108	12.61241	70.40492			0.00	0	
Total ES42 Future												0.00	0	4,77
Total For ES42												0.00	0	4,77
I2025	On	04/02/2021	Bond Future			148.88735	148.88735	148.86499	148.86499			0.00	0	1,55
I2025	On	06/05/2021	Bond Future			150.41273	150.41273	150.39094	150.39094			0.00	0	7,00
I2025	On	05/08/2021	Bond Future			150.53419	150.53419	150.51266	150.51266			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	04/11/2021	Bond Future			152.15476	152.15476	152.13307	152.13307			0.00	0	
Total I2025 Future												0.00	0	8,54
Total For I2025												0.00	0	8,54
I2029	On	04/02/2021	Bond Future			105.72514	105.72514	105.53114	105.53114			8,986,636.90	85	1,32
I2029	On	06/05/2021	Bond Future			105.66924	105.66924	105.47381	105.47381			8,981,885.40	85	2,32
I2029	On	05/08/2021	Bond Future			106.83004	106.83004	106.63280	106.63280			0.00	0	
I2029	On	04/11/2021	Bond Future			106.82985	106.82985	106.63055	106.63055			0.00	0	
Total I2029 Future												17,968,522.30	170	3,70
Total For I2029												17,968,522.30	170	3,70
I2033	On	04/02/2021	Bond Future			100.26228	100.26228	100.26105	100.26105			0.00	0	1,22
I2033	On	06/05/2021	Bond Future			100.07416	100.07416	100.07345	100.07345			0.00	0	8,62
I2033	On	05/08/2021	Bond Future			101.17350	101.17350	101.17300	101.17300			0.00	0	
I2033	On	04/11/2021	Bond Future			101.03823	101.03823	101.03773	101.03773			0.00	0	
Total I2033 Future												0.00	0	9,82
Total For I2033												0.00	0	9,82
I2038	On	04/02/2021	Bond Future			112.87161	112.87161	112.41817	112.41817			0.00	0	5,02
I2038	On	06/05/2021	Bond Future			114.02809	114.02809	113.57061	113.57061			0.00	0	6,72
I2038	On	05/08/2021	Bond Future			113.55851	113.55851	113.09636	113.09636			0.00	0	
I2038	On	04/11/2021	Bond Future			114.78116	114.78116	114.31397	114.31397			0.00	0	
Total I2038 Future												0.00	0	11,82
Total For I2038												0.00	0	11,82
I2046	On	04/02/2021	Bond Future			102.18415	102.18415	102.18261	102.18261			0.00	0	14,42
I2046	On	06/05/2021	Bond Future			101.44110	101.44110	101.44008	101.44008			0.00	0	14,82
I2046	On	05/08/2021	Bond Future			102.55558	102.55558	102.55491	102.55491			0.00	0	
I2046	On	04/11/2021	Bond Future			101.85219	101.85219	101.85169	101.85169			0.00	0	
Total I2046 Future												0.00	0	29,32
Total For I2046												0.00	0	29,32
I2050	On	04/02/2021	Bond Future			103.07798	103.07798	102.02791	102.02791			0.00	0	9,82
I2050	On	06/05/2021	Bond Future			104.13401	104.13401	103.07376	103.07376			0.00	0	9,92
I2050	On	05/08/2021	Bond Future			103.34994	103.34994	102.27838	102.27838			0.00	0	
I2050	On	04/11/2021	Bond Future			104.46256	104.46256	103.37953	103.37953			0.00	0	
Total I2050 Future												0.00	0	19,82
Total For I2050												0.00	0	19,82
R186	On	04/02/2021	Bond Future			6.70728	119.56263	6.69899	119.60666		6.18	851,525,050.86	7,122	38,82
R186	On	06/05/2021	Bond Future			6.86332	120.75781	6.85440	120.80297		6.53	852,791,654.22	7,062	89,22
R186	On	05/08/2021	Bond Future			7.01946	116.77402	7.00992	116.81999		6.45	0.00	0	
R186	On	04/11/2021	Bond Future			7.18651	118.00399	7.17635	118.05051		5.85	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												1,704,316,705.08	14,184	128,05
R186	On	04/02/2021	Bond Future	8.16	Call			7,451.50000	7.45150	7,407,470	6.87	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			0.00000	0.00000	0,000	6.87	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			7,500.43000	7.50043	7,456,400	6.87	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			0.00000	0.00000	0,000	6.87	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			7,402.55000	7.40255	7,358,520	6.87	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			0.00000	0.00000	0,000	6.87	0.00	0	
R186	On	04/02/2021	Bond Future	7.30	Call			3,140.83000	3.14083	3,096,230	6.71	0.00	0	
R186	On	04/02/2021	Bond Future	7.30	Put			1.34000	0.00134	0,770	6.71	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			6,664.91000	6.66491	6,620,880	6.87	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			0.00000	0.00000	0,000	6.87	0.00	0	15,17
R186	On	06/05/2021	Bond Future	10.78	Put			0.01000	0.00001	0,010	7.09	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			17,834.34000	17.83434	17,789,180	7.09	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.01000	0.00001	0,010	7.09	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Call			3,030.28000	3.03028	2,990,970	6.78	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			800.95000	0.80095	806,800	6.78	0.00	0	15,17
R186	On	06/05/2021	Bond Future	10.77	Call			17,875.39000	17.87539	17,830,230	7.09	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.01000	0.00001	0,010	7.09	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			17,916.42000	17.91642	17,871,260	7.09	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			248.07000	0.24807	249,690	6.96	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			7,654.93000	7.65493	7,610,650	6.96	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			256.87000	0.25687	258,560	6.96	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			7,694.84000	7.69484	7,650,520	6.96	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			252.44000	0.25244	254,090	6.96	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			7,734.77000	7.73477	7,690,420	6.96	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,015.97000	1.01597	1,024,060	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			5,138.52000	5.13852	5,100,000	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,004.18000	1.00418	1,012,180	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			5,170.56000	5.17056	5,131,950	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			992.49000	0.99249	1,000,400	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			5,106.57000	5.10657	5,068,140	6.30	0.00	0	
Total R186 Option												0.00	0	30,35
Total For R186												1,704,316,705.08	14,184	158,44
R197	On	04/02/2021	Bond Future			319.27689	319.27689	319.25594	319.25594			0.00	0	2,35
R197	On	06/05/2021	Bond Future			322.54794	322.54794	322.52848	322.52848			8,386,246.44	26	2,07
R197	On	05/08/2021	Bond Future			318.08667	318.08667	318.06791	318.06791			0.00	0	
R197	On	04/11/2021	Bond Future			321.51132	321.51132	321.49257	321.49257			0.00	0	
Total R197 Future												8,386,246.44	26	4,47
Total For R197												8,386,246.44	26	4,47

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R202	On	04/02/2021	Bond Future			221.12856	221.12856	221.12567	221.12567			8,845,142.40	40	7,56
R202	On	06/05/2021	Bond Future			223.39401	223.39401	223.39248	223.39248			8,935,760.40	40	7,9;
R202	On	05/08/2021	Bond Future			221.59637	221.59637	221.59551	221.59551			0.00	0	
R202	On	04/11/2021	Bond Future			223.98219	223.98219	223.98134	223.98134			0.00	0	
Total R202 Future												17,780,902.80	80	15,56
Total For R202												17,780,902.80	80	15,56
R2023	On	04/02/2021	Bond Future			4.60356	109.55975	4.57444	109.61840		1.50	766,918,250.00	7,000	11,5;
R2023	On	06/05/2021	Bond Future			4.68534	106.74942	4.65159	106.80923		1.51	747,245,940.00	7,000	22,66
R2023	On	05/08/2021	Bond Future			4.74862	107.89590	4.70881	107.95670		1.50	0.00	0	
R2023	On	04/11/2021	Bond Future			4.84315	105.12563	4.79532	105.18715		1.38	0.00	0	
Total R2023 Future												1,514,164,190.00	14,000	34,23
R2023	On	04/02/2021	Bond Future	6.33	Call			3,462.43000	3.46243	3,403,780	2.30	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			0.00000	0.00000	0,000	2.30	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			3,481.73000	3.48173	3,423,080	2.30	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			0.00000	0.00000	0,000	2.30	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			3,443.12000	3.44312	3,384,470	2.30	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			0.00000	0.00000	0,000	2.30	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	0,000	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			4,995.07000	4.99507	4,935,260	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.00000	0.00000	0,000	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			5,011.70000	5.01170	4,951,890	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.00000	0.00000	0,000	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			5,028.33000	5.02833	4,968,520	2.12	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			1,140.87000	1.14087	1,095,030	1.85	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			227.77000	0.22777	242,730	1.85	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			1,116.19000	1.11619	1,070,710	1.84	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			233.30000	0.23330	248,620	1.84	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			1,128.51000	1.12851	1,082,850	1.84	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			230.51000	0.23051	245,650	1.84	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			460.11000	0.46011	487,620	1.44	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			615.24000	0.61524	581,000	1.44	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			454.98000	0.45498	482,260	1.44	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			599.87000	0.59987	566,100	1.44	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			465.29000	0.46529	493,040	1.44	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			607.53000	0.60753	573,520	1.44	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												1,514,164,190.00	14,000	34,23
R2030	On	04/02/2021	Bond Future			8.76002	95.53801	8.75715	95.55506		11.16	6,305,508.66	66	33,48
R2030	On	06/05/2021	Bond Future			8.95450	96.49306	8.95141	96.51083		11.87	6,947,500.32	72	107,98

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/08/2021	Bond Future			9.15583	93.52412	9.15254	93.54239		11.86	0.00	0	
R2030	On	04/11/2021	Bond Future			9.35637	94.50930	9.35293	94.52777		10.65	0.00	0	
Total R2030 Future												13,253,008.98	138	141,46
R2030	On	04/02/2021	Bond Future	9.16	Call			2,409.03000	2.40903	2,379,400	11.62	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Call			3,174.13000	3.17413	3,151,480	11.82	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Put			17.30000	0.01730	11,700	11.82	0.00	0	4,00
R2030	On	04/02/2021	Bond Future	9.35	Call			3,451.97000	3.45197	3,430,930	11.90	0.00	0	
R2030	On	04/02/2021	Bond Future	9.35	Put			11.23000	0.01123	7,240	11.90	0.00	0	2,00
R2030	On	04/02/2021	Bond Future	8.20	Put			3,393.97000	3.39397	3,407,960	10.64	0.00	0	
R2030	On	04/02/2021	Bond Future	9.20	Put			39.11000	0.03911	28,920	11.68	0.00	0	
R2030	On	04/02/2021	Bond Future	9.20	Call			2,624.70000	2.62470	2,597,460	11.68	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	8.37	Put			2,381.50000	2.38150	2,385,830	10.81	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call			44.35000	0.04435	31,630	10.81	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.12	Put			71.60000	0.07160	56,370	11.57	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put			57.38000	0.05738	44,160	11.61	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Put			2,438.84000	2.43884	2,444,020	10.80	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call			40.35000	0.04035	28,480	10.80	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put			375.33000	0.37533	343,300	11.27	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call			984.05000	0.98405	934,970	11.27	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call			8,097.69000	8.09769	8,080,640	12.48	0.00	0	
R2030	On	04/02/2021	Bond Future	8.20	Call			7.25000	0.00725	4,190	10.64	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	9.16	Put			53.22000	0.05322	40,640	11.62	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call			2,462.65000	2.46265	2,433,650	11.64	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put			49.33000	0.04933	37,380	11.64	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call			2,355.63000	2.35563	2,325,360	11.61	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put			0.00000	0.00000	0,000	12.48	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.12	Call			2,196.89000	2.19689	2,164,610	11.57	0.00	0	1,00
R2030	On	06/05/2021	Bond Future	8.77	Call			1,874.96000	1.87496	1,855,350	11.72	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			1,600.69000	1.60069	1,595,670	12.07	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			3,409.56000	3.40956	3,386,770	12.07	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.22	Call			3,233.54000	3.23354	3,210,930	12.03	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			471.16000	0.47116	461,310	11.19	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call			6,578.05000	6.57805	6,555,050	12.98	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			578.95000	0.57895	573,720	12.98	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			1,863.54000	1.86354	1,859,010	11.98	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			105.11000	0.10511	103,030	12.98	0.00	0	30
R2030	On	06/05/2021	Bond Future	8.77	Put			2,925.34000	2.92534	2,923,500	11.72	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			687.65000	0.68765	682,170	12.87	0.00	0	70
R2030	On	06/05/2021	Bond Future	11.71	Call			14,289.53000	14.28953	14,271,170	12.98	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	06/05/2021	Bond Future	11.71	Put		18.07000	0.01807	17,480	12.98	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call		14,197.54000	14.19754	14,179,160	12.98	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put		1,705.58000	1.70558	1,700,740	12.03	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put		6,336.99000	6.33699	6,344,910	11.19	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call		9,758.65000	9.75865	9,738,130	12.98	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		161.93000	0.16193	159,180	12.98	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call		14,243.55000	14.24355	14,225,180	12.98	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		18.53000	0.01853	17,930	12.98	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call		2,996.38000	2.99638	2,974,080	11.98	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call		6,050.15000	6.05015	6,026,900	12.87	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Call		3,337.92000	3.33792	3,315,200	12.05	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put		1,641.28000	1.64128	1,636,330	12.05	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.35	Call		3,703.13000	3.70313	3,680,080	12.16	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put		1,447.10000	1.44710	1,441,820	12.16	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	10.95	Call		10,743.68000	10.74368	10,723,830	12.98	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		19.00000	0.01900	18,390	12.98	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call		14,770.00000	14.77000	14,750,740	12.85	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		102.76000	0.10276	101,770	12.85	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Put		3,764.06000	3.76406	3,765,690	11.69	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		2,630.50000	2.63050	2,613,860	11.69	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put		2,447.96000	2.44796	2,447,070	11.99	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		7,747.29000	7.74729	7,726,280	12.85	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		987.58000	0.98758	984,840	12.85	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		7,669.10000	7.66910	7,648,080	12.85	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		1,010.25000	1.01025	1,007,500	12.85	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Call		7,708.16000	7.70816	7,687,150	12.85	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call		572.23000	0.57223	564,830	11.26	0.00	0	20
R2030	On	05/08/2021	Bond Future	10.30	Put		1,142.45000	1.14245	1,139,700	12.85	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put		4,311.43000	4.31143	4,314,180	11.58	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call		2,212.75000	2.21275	2,197,230	11.58	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put		9,106.38000	9.10638	9,117,250	11.26	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		998.86000	0.99886	996,120	12.85	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		4,081.23000	4.08123	4,062,070	11.99	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.30	Call		7,243.86000	7.24386	7,222,840	12.85	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		551.14000	0.55114	549,980	11.48	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.59	Call		7,683.78000	7.68378	7,664,410	11.48	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		1,334.85000	1.33485	1,333,950	11.48	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call		7,720.02000	7.72002	7,700,640	11.48	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		1,322.10000	1.32210	1,321,190	11.48	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		7,756.33000	7.75633	7,736,930	11.48	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2030	On	04/11/2021	Bond Future	8.27	Put			7,268.18000	7.26818	7,277,240	10.01	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			1,208.80000	1.20880	1,199,390	10.01	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			5,313.90000	5.31390	5,319,680	10.35	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			2,113.36000	2.11336	2,100,670	10.35	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			10,938.14000	10.93814	10,918,510	11.48	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			1,309.45000	1.30945	1,308,520	11.48	0.00	0	
Total R2030 Option												0.00	0	25,90
Total For R2030												13,253,008.98	138	167,30
R2032	On	04/02/2021	Bond Future			9.69129	93.28364	9.68860	93.30052		13.23	2,052,240.08	22	12,00
R2032	On	06/05/2021	Bond Future			9.89800	90.07261	9.89511	90.09019		14.66	17,474,086.34	194	122,10
R2032	On	05/08/2021	Bond Future			10.10723	91.04044	10.10417	91.05850		14.07	0.00	0	
R2032	On	04/11/2021	Bond Future			10.32460	87.85511	10.32141	87.87335		13.16	0.00	0	
Total R2032 Future												19,526,326.42	216	134,20
R2032	On	04/02/2021	Bond Future	9.62	Call			527.39000	0.52739	475,330	13.09	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put			959.36000	0.95936	924,180	13.09	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call			553.79000	0.55379	501,090	13.10	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Put			2,609.20000	2.60920	2,609,900	12.66	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call			59.65000	0.05965	43,470	12.66	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call			6,737.50000	6.73750	6,720,520	14.84	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put			922.62000	0.92262	886,800	13.10	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call			501.87000	0.50187	450,500	13.08	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put			0.16000	0.00016	0,060	14.84	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.61	Put			997.04000	0.99704	962,550	13.08	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put			5,887.11000	5.88711	5,903,880	12.26	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call			0.17000	0.00017	0,060	12.26	0.00	0	80
R2032	On	06/05/2021	Bond Future	12.10	Call			12,270.35000	12.27035	12,250,280	16.09	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			119.55000	0.11955	117,060	16.09	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Put			1,661.40000	1.66140	1,654,320	15.01	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			4,255.85000	4.25585	4,231,190	15.01	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.11	Call			12,317.85000	12.31785	12,297,810	16.09	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			117.29000	0.11729	114,830	16.09	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			12,365.33000	12.36533	12,345,320	16.09	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put			115.07000	0.11507	112,640	16.09	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			14,488.17000	14.48817	14,469,300	16.09	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			46.61000	0.04661	45,320	16.09	0.00	0	70
R2032	On	05/08/2021	Bond Future	11.35	Put			1,325.73000	1.32573	1,321,880	15.26	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			8,320.14000	8.32014	8,298,240	15.26	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			1,312.46000	1.31246	1,308,620	15.26	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			8,359.66000	8.35966	8,337,770	15.26	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032	On	05/08/2021	Bond Future	11.37	Put		1,299.29000	1.29929	1,295,460	15.26	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call		8,280.67000	8.28067	8,258,760	15.26	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		1,484.20000	1.48420	1,482,450	14.19	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put		7,586.07000	7.58607	7,593,160	12.37	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call		1,656.34000	1.65634	1,645,190	12.37	0.00	0	7(
R2032	On	04/11/2021	Bond Future	11.70	Call		8,896.99000	8.89699	8,877,000	14.19	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Call		13,284.81000	13.28481	13,265,030	14.19	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		497.06000	0.49706	495,520	14.19	0.00	0	7(
R2032	On	04/11/2021	Bond Future	11.71	Call		8,934.57000	8.93457	8,914,570	14.19	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		1,471.04000	1.47104	1,469,290	14.19	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		1,457.97000	1.45797	1,456,210	14.19	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		8,859.46000	8.85946	8,839,470	14.19	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		5,553.31000	5.55331	5,557,400	12.65	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		2,679.67000	2.67967	2,665,520	12.65	0.00	0	7(
Total R2032 Option											0.00	0	5,97
Total For R2032											19,526,326.42	216	140,25
R2035	On	04/02/2021	Bond Future			10.44225	92.54266	10.44471	92.52624	15.12	58,764,589.10	635	37,33
R2035	On	06/05/2021	Bond Future			10.65404	88.99530	10.65653	88.97917	16.74	67,725,423.30	761	96,60
R2035	On	05/08/2021	Bond Future			10.87170	89.95121	10.87425	89.93518	16.07	0.00	0	
R2035	On	04/11/2021	Bond Future			11.09654	86.42493	11.09918	86.40884	15.05	0.00	0	
Total R2035 Future											126,490,012.40	1,396	133,94
R2035	On	04/02/2021	Bond Future	10.05	Call		83.26000	0.08326	64,820	14.42	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put		2,774.29000	2.77429	2,739,430	14.42	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Call		4,482.40000	4.48240	4,492,660	16.29	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put		16.10000	0.01610	9,940	16.29	0.00	0	6(
R2035	On	04/02/2021	Bond Future	10.06	Call		90.00000	0.09000	70,610	14.44	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put		2,711.40000	2.71140	2,675,590	14.44	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call		76.90000	0.07690	59,400	14.40	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put		2,837.64000	2.83764	2,803,720	14.40	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call		161.04000	0.16104	133,590	14.59	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put		2,228.14000	2.22814	2,184,270	14.59	0.00	0	6(
R2035	On	06/05/2021	Bond Future	12.91	Call		13,140.17000	13.14017	13,151,440	18.46	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put		167.32000	0.16732	162,460	18.46	0.00	0	6(
R2035	On	06/05/2021	Bond Future	10.40	Put		3,960.79000	3.96079	3,936,550	16.32	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Call		12,465.10000	12.46510	12,475,490	18.46	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put		211.64000	0.21164	205,900	18.46	0.00	0	1,6(
R2035	On	06/05/2021	Bond Future	10.81	Put		2,621.05000	2.62105	2,598,580	16.81	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put		2,026.80000	2.02680	2,006,060	17.11	0.00	0	5(
R2035	On	06/05/2021	Bond Future	11.15	Put		1,823.36000	1.82336	1,803,390	17.28	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	06/05/2021	Bond Future	11.15	Call		4,935.69000	4.93569	4,931,850	17.28	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.24	Put		4,598.32000	4.59832	4,573,920	16.09	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		1,839.13000	1.83913	1,830,860	16.09	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.37	Call		10,539.18000	10.53918	10,546,460	18.46	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call		2,276.24000	2.27624	2,268,130	16.32	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.55	Call		6,710.86000	6.71086	6,710,310	18.04	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		1,193.71000	1.19371	1,177,030	18.04	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.02	Call		8,883.97000	8.88397	8,887,900	18.46	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		668.74000	0.66874	656,540	18.46	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.36	Call		10,491.33000	10.49133	10,498,510	18.46	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		3,606.75000	3.60675	3,600,410	16.81	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.32	Call		5,669.00000	5.66900	5,666,530	17.59	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		1,522.07000	1.52207	1,503,470	17.59	0.00	0	70
R2035	On	06/05/2021	Bond Future	10.05	Call		1,383.48000	1.38348	1,375,410	15.79	0.00	0	50
R2035	On	06/05/2021	Bond Future	11.05	Call		4,521.69000	4.52169	4,517,080	17.11	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		406.07000	0.40607	397,120	18.46	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		399.92000	0.39992	391,070	18.46	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		10,443.50000	10.44350	10,450,600	18.46	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		412.29000	0.41229	403,260	18.46	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Call		2,729.83000	2.72983	2,722,150	16.52	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put		3,423.71000	3.42371	3,399,900	16.52	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put		5,443.32000	5.44332	5,419,120	15.79	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		48,155.61000	48.15561	48,139,580	15.02	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.10000	0.00010	0,090	15.02	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		48,388.90000	48.38890	48,372,860	15.02	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.10000	0.00010	0,100	15.02	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Put		7,432.15000	7.43215	7,412,010	15.04	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		1,813.19000	1.81319	1,809,080	15.04	0.00	0	10
R2035	On	05/08/2021	Bond Future	11.37	Call		5,876.48000	5.87648	5,876,120	16.46	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		48,272.19000	48.27219	48,256,160	15.02	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		2,842.40000	2.84240	2,826,010	16.46	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.31	Call		0.10000	0.00010	0,100	15.02	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Call		3,796.91000	3.79691	3,794,070	15.86	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		4,455.49000	4.45549	4,436,620	15.86	0.00	0	10
R2035	On	04/11/2021	Bond Future	10.23	Put		7,732.95000	7.73295	7,715,250	14.16	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		2,185.67000	2.18567	2,184,060	14.16	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.12	Put		8,268.07000	8.26807	8,250,210	14.16	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,981.78000	1.98178	1,980,010	14.16	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		6,756.81000	6.75681	6,759,660	15.52	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		9,795.93000	9.79593	9,801,930	16.21	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/11/2021	Bond Future	12.53	Put			1,690.38000	1.69038	1,680,290	16.21	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			9,718.94000	9.71894	9,724,850	16.21	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			1,718.67000	1.71867	1,708,490	16.21	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Call			9,757.42000	9.75742	9,763,370	16.21	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			4,569.57000	4.56957	4,553,860	14.91	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.62	Call			3,122.78000	3.12278	3,121,870	14.51	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			14,987.15000	14.98715	14,998,390	16.21	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			522.78000	0.52278	517,930	16.21	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.08	Call			4,452.54000	4.45254	4,452,920	14.91	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			1,704.48000	1.70448	1,694,340	16.21	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			2,921.15000	2.92115	2,907,910	15.52	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.62	Put			6,118.16000	6.11816	6,101,160	14.51	0.00	0	
Total R2035 Option												0.00	0	15,77
Total For R2035												126,490,012.40	1,396	149,71
R2037	On	04/02/2021	Bond Future			10.69129	83.59218	10.69362	83.57677		17.06	100,979,353.44	1,208	50,43
R2037	On	06/05/2021	Bond Future			10.90371	84.42777	10.90606	84.41268		17.98	101,988,746.16	1,208	125,65
R2037	On	05/08/2021	Bond Future			11.12392	81.07901	11.12633	81.06400		18.17	0.00	0	
R2037	On	04/11/2021	Bond Future			11.33949	81.93318	11.34199	81.91805		16.18	0.00	0	
Total R2037 Future												202,968,099.60	2,416	176,12
R2037	On	04/02/2021	Bond Future	10.28	Call			79.47000	0.07947	61,370	16.24	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put			2,884.73000	2.88473	2,851,220	16.24	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call			85.85000	0.08585	66,800	16.26	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put			2,821.63000	2.82163	2,787,170	16.26	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call			7,834.99000	7.83499	7,850,300	19.19	0.00	0	;
R2037	On	04/02/2021	Bond Future	11.90	Call			7,435.29000	7.43529	7,450,510	19.19	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put			0.31000	0.00031	0,120	19.19	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put			1,733.85000	1.73385	1,680,530	16.65	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put			0.00000	0.00000	0,000	19.19	0.00	0	;
R2037	On	04/02/2021	Bond Future	10.85	Call			1,454.09000	1.45409	1,416,800	17.22	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put			429.22000	0.42922	376,520	17.22	0.00	0	;
R2037	On	04/02/2021	Bond Future	10.35	Call			133.09000	0.13309	108,090	16.38	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put			2,948.32000	2.94832	2,915,730	16.22	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put			0.15000	0.00015	0,050	19.19	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call			73.49000	0.07349	56,310	16.22	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put			2,453.72000	2.45372	2,413,310	16.38	0.00	0	;
R2037	On	04/02/2021	Bond Future	9.65	Put			7,357.14000	7.35714	7,341,680	15.68	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call			0.07000	0.00007	0,020	15.68	0.00	0	;
R2037	On	04/02/2021	Bond Future	10.48	Call			302.46000	0.30246	264,550	16.65	0.00	0	24
R2037	On	04/02/2021	Bond Future	13.73	Call			16,897.88000	16.89788	16,913,290	19.19	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	06/05/2021	Bond Future	12.42	Put		585.63000	0.58563	574,480	19.81	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		9,543.65000	9.54365	9,547,680	19.81	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		577.52000	0.57752	566,460	19.81	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		9,589.41000	9.58941	9,593,540	19.81	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		569.50000	0.56950	558,540	19.81	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call		9,497.93000	9.49793	9,501,870	19.81	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		8,488.39000	8.48839	8,489,930	19.74	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		1,869.55000	1.86955	1,856,080	19.74	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		8,526.74000	8.52674	8,528,340	19.74	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		1,853.25000	1.85325	1,839,840	19.74	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		8,565.14000	8.56514	8,566,800	19.74	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		1,837.07000	1.83707	1,823,720	19.74	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		1,702.22000	1.70222	1,692,310	17.43	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		9,912.74000	9.91274	9,917,870	17.43	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		1,729.76000	1.72976	1,719,760	17.43	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		9,950.16000	9.95016	9,955,340	17.43	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		1,715.94000	1.71594	1,705,990	17.43	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		9,987.63000	9.98763	9,992,850	17.43	0.00	0	
Total R2037 Option											0.00	0	74
Total For R2037											202,968,099.60	2,416	176,87
R2040	On	04/02/2021	Bond Future			10.81092	85.73919	10.80817	85.75863	17.60	0.00	0	51,8
R2040	On	06/05/2021	Bond Future			11.01846	86.59627	11.01553	86.61636	18.39	0.00	0	75,36
R2040	On	05/08/2021	Bond Future			11.23353	83.02052	11.23045	83.04099	18.61	0.00	0	
R2040	On	04/11/2021	Bond Future			11.44362	83.89513	11.44040	83.91592	16.49	0.00	0	
Total R2040 Future											0.00	0	127,20
R2040	On	04/02/2021	Bond Future	10.41	Call		83.83000	0.08383	62,240	16.40	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		2,973.55000	2.97355	2,971,400	16.40	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		90.73000	0.09073	67,940	16.42	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Put		4,188.81000	4.18881	4,201,490	16.08	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		17.97000	0.01797	11,210	16.08	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call		5,135.97000	5.13597	5,112,290	18.83	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Put		5,484.35000	5.48435	5,502,330	16.00	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		2.92000	0.00292	1,460	16.00	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.74	Call		6,204.21000	6.20421	6,183,300	19.27	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put		3,041.64000	3.04164	3,040,660	16.38	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Put		10,185.83000	10.18583	10,205,270	15.97	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		0.00000	0.00000	0,000	15.97	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.42	Put		2,905.99000	2.90599	2,902,640	16.42	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Call		77.36000	0.07736	56,940	16.38	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/02/2021	Bond Future	11.74	Put		3.13000	0.00313	1,660	19.27	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.57	Put		11.00000	0.01100	6,760	18.83	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put		9,514.74000	9.51474	9,534,180	15.97	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		0.00000	0.00000	0,000	15.97	0.00	0	80
R2040	On	06/05/2021	Bond Future	12.43	Put		700.21000	0.70021	692,610	20.38	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		9,620.66000	9.62066	9,593,010	20.38	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		690.69000	0.69069	683,130	20.38	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		9,525.27000	9.52527	9,497,540	20.38	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put		1,785.11000	1.78511	1,776,120	18.89	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		5,519.21000	5.51921	5,490,130	18.89	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		14,174.01000	14.17401	14,150,540	20.38	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put		709.84000	0.70984	702,200	20.38	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		168.72000	0.16872	165,340	20.38	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.43	Call		9,572.94000	9.57294	9,545,250	20.38	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		3,903.71000	3.90371	3,898,600	17.76	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		2,615.53000	2.61553	2,590,330	17.76	0.00	0	30
R2040	On	05/08/2021	Bond Future	12.48	Call		9,429.85000	9.42985	9,404,390	20.23	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		1,746.10000	1.74610	1,741,110	20.23	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		9,474.76000	9.47476	9,449,290	20.25	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		1,734.25000	1.73425	1,729,250	20.25	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		9,385.15000	9.38515	9,359,700	20.21	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		3,768.89000	3.76889	3,747,670	18.08	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.55	Put		3,439.60000	3.43960	3,436,390	18.67	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		5,521.66000	5.52166	5,497,980	18.67	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		19,319.52000	19.31952	19,297,460	20.27	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		1,758.23000	1.75823	1,753,250	20.21	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		153.96000	0.15396	152,370	20.27	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.05	Put		4,982.85000	4.98285	4,982,100	18.08	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		10,394.93000	10.39493	10,371,820	17.75	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		1,779.02000	1.77902	1,776,700	17.75	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		10,434.36000	10.43436	10,411,250	17.75	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		1,764.61000	1.76461	1,762,290	17.75	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		10,355.53000	10.35553	10,332,420	17.75	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		1,793.53000	1.79353	1,791,210	17.75	0.00	0	
Total R2040 Option											0.00	0	7,50
Total For R2040											0.00	0	134,70
R2044	On	04/02/2021	Bond Future			10.88032	82.34913	10.87248	82.40497	18.54	1,564,798,168.26	19,002	16,80
R2044	On	06/05/2021	Bond Future			11.08006	83.17235	11.07184	83.22915	19.36	1,580,274,650.00	19,000	53,20
R2044	On	05/08/2021	Bond Future			11.28689	79.68493	11.27827	79.74265	19.59	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	04/11/2021	Bond Future			11.48860	80.52440	11.47962	80.58278		17.33	0.00	0	
Total R2044 Future												3,145,072,818.26	38,002	70,11
R2044	On	04/02/2021	Bond Future	10.84	Call			778.65000	0.77865	696,080	18.26	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put			1,010.65000	1.01065	983,920	18.26	0.00	0	20
R2044	On	04/02/2021	Bond Future	10.29	Call			16.53000	0.01653	9,660	17.03	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put			4,350.46000	4.35046	4,399,430	17.03	0.00	0	20
R2044	On	04/02/2021	Bond Future	9.66	Put			9,465.75000	9.46575	9,521,590	16.82	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call			0.93000	0.00093	0,380	16.84	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Call			32.98000	0.03298	20,990	17.17	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put			3,826.10000	3.82610	3,869,950	17.17	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call			0.00000	0.00000	0,000	16.82	0.00	0	20
R2044	On	04/02/2021	Bond Future	10.37	Call			36.19000	0.03619	23,290	17.20	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put			3,752.51000	3.75251	3,795,450	17.20	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call			30.01000	0.03001	18,880	17.15	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put			3,900.04000	3.90004	3,944,750	17.15	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Put			6,313.19000	6.31319	6,368,480	16.84	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Call			9,645.02000	9.64502	9,585,710	21.45	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call			9,363.46000	9.36346	9,304,220	21.45	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put			2,346.77000	2.34677	2,351,880	19.58	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call			6,278.44000	6.27844	6,222,340	20.33	0.00	0	
R2044	On	06/05/2021	Bond Future	11.79	Put			1,559.96000	1.55996	1,560,660	20.33	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.35	Put			2,474.85000	2.47485	2,480,680	19.50	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call			4,360.02000	4.36002	4,309,050	19.50	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.45	Put			756.96000	0.75696	754,510	21.45	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put			707.99000	0.70799	705,480	21.45	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call			6,794.84000	6.79484	6,737,860	20.59	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put			1,395.14000	1.39514	1,394,960	20.59	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call			9,316.66000	9.31666	9,257,430	21.45	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put			777.35000	0.77735	774,920	21.45	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put			3,210.04000	3.21004	3,220,140	19.15	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	10.70	Put			4,726.68000	4.72668	4,745,890	18.43	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call			2,085.26000	2.08526	2,047,670	18.43	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call			4,562.90000	4.56290	4,511,210	19.58	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put			767.10000	0.76710	764,660	21.45	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call			9,410.29000	9.41029	9,351,040	21.45	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Call			3,404.34000	3.40434	3,357,640	19.15	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call			9,798.14000	9.79814	9,743,520	21.33	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put			1,660.26000	1.66026	1,663,360	21.33	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call			9,716.61000	9.71661	9,662,090	21.33	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	05/08/2021	Bond Future	12.59	Put		1,690.19000	1.69019	1,693,390	21.33	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		9,757.36000	9.75736	9,702,790	21.33	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		1,675.17000	1.67517	1,678,320	21.33	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		1,867.19000	1.86719	1,873,330	18.65	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		10,292.62000	10.29262	10,240,330	18.65	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		1,852.38000	1.85238	1,858,470	18.65	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		10,215.31000	10.21531	10,163,130	18.65	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		1,882.10000	1.88210	1,888,300	18.65	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		10,253.95000	10.25395	10,201,710	18.65	0.00	0	
Total R2044 Option											0.00	0	19,35
Total For R2044											3,145,072,818.26	38,002	89,51
R2048	On	04/02/2021	Bond Future			10.79531	86.06077	10.78245	86.15546	17.99	2,127,422,234.40	24,720	89,26
R2048	On	06/05/2021	Bond Future			10.98280	82.51164	10.96935	82.60774	19.71	2,039,687,740.80	24,720	114,37
R2048	On	05/08/2021	Bond Future			11.17482	83.39790	11.16076	83.49532	18.87	0.00	0	
R2048	On	04/11/2021	Bond Future			11.37164	79.86563	11.35698	79.96415	17.58	0.00	0	
Total R2048 Future											4,167,109,975.20	49,440	203,57
R2048	On	04/02/2021	Bond Future	10.47	Call		153.62000	0.15362	112,340	16.82	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		2,514.43000	2.51443	2,567,840	16.82	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		165.11000	0.16511	121,780	16.85	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		2,581.06000	2.58106	2,636,490	16.80	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Put		833.30000	0.83330	820,930	17.63	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Call		962.47000	0.96247	855,410	17.63	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	9.80	Put		7,841.38000	7.84138	7,936,020	16.21	0.00	0	
R2048	On	04/02/2021	Bond Future	9.80	Call		0.07000	0.00007	0,020	16.21	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	10.48	Put		2,448.53000	2.44853	2,499,890	16.85	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Put		14.64000	0.01464	10,190	19.10	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call		5,017.67000	5.01767	4,918,530	19.10	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Put		1,018.69000	1.01869	1,013,380	17.54	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call		778.91000	0.77891	678,910	17.54	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		142.73000	0.14273	103,470	16.80	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call		9,643.84000	9.64384	9,550,850	21.90	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		740.97000	0.74097	744,080	21.90	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		9,691.86000	9.69186	9,598,800	21.90	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		730.99000	0.73099	734,030	21.90	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		9,595.84000	9.59584	9,502,930	21.90	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		751.06000	0.75106	754,250	21.90	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		1,636.77000	1.63677	1,648,240	20.59	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		10,088.53000	10.08853	10,002,480	20.59	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		1,622.01000	1.62201	1,633,380	20.59	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	05/08/2021	Bond Future	12.52	Call		10.13053000	10.13053	10,044,370	20.59	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		1,607.37000	1.60737	1,618,630	20.59	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		10,046.56000	10.04656	9,960,610	20.59	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		10,690.31000	10.69031	10,605,940	18.92	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		1,738.44000	1.73844	1,752,590	18.92	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		10,730.14000	10.73014	10,645,660	18.92	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		1,724.24000	1.72424	1,738,280	18.92	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		10,650.51000	10.65051	10,566,240	18.92	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		1,752.75000	1.75275	1,767,000	18.92	0.00	0	
Total R2048 Option											0.00	0	4,28
Total For R2048											4,167,109,975.20	49,440	207,88
R209	On	04/02/2021	Bond Future			10.35494	71.20751	10.36209	71.16603	17.55	0.00	0	17,81
R209	On	06/05/2021	Bond Future			10.54424	68.78032	10.55159	68.73879	19.59	0.00	0	28,24
R209	On	05/08/2021	Bond Future			10.73468	69.51939	10.74227	69.47761	18.80	0.00	0	
R209	On	04/11/2021	Bond Future			10.93031	67.11199	10.93817	67.06984	17.75	0.00	0	1,75
Total R209 Future											0.00	0	47,90
R209	On	04/02/2021	Bond Future	10.11	Call		210.38000	0.21038	185,960	17.02	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		1,694.68000	1.69468	1,628,780	17.02	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		223.27000	0.22327	198,300	17.03	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		1,647.82000	1.64782	1,581,370	17.03	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		198.06000	0.19806	174,210	17.00	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		1,742.18000	1.74218	1,676,850	17.00	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put		1,725.40000	1.72540	1,697,980	19.88	0.00	0	3,50
R209	On	06/05/2021	Bond Future	10.00	Put		4,650.18000	4.65018	4,610,240	18.79	0.00	0	
R209	On	06/05/2021	Bond Future	10.00	Call		1,430.01000	1.43001	1,431,600	18.79	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call		6,482.31000	6.48231	6,504,600	21.05	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		1,974.44000	1.97444	1,978,410	19.06	0.00	0	5,31
R209	On	06/05/2021	Bond Future	11.25	Call		5,107.77000	5.10777	5,125,470	20.32	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		1,322.33000	1.32233	1,298,500	20.32	0.00	0	9,11
R209	On	06/05/2021	Bond Future	12.25	Call		9,082.37000	9.08237	9,112,830	21.39	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call		999.85000	0.99985	999,730	18.60	0.00	0	8,20
R209	On	06/05/2021	Bond Future	11.00	Call		4,191.62000	4.19162	4,205,730	19.88	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		401.60000	0.40160	390,310	21.39	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		9,041.83000	9.04183	9,072,180	21.39	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		395.78000	0.39578	384,600	21.39	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		8,960.78000	8.96078	8,990,910	21.39	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put		913.93000	0.91393	894,690	21.05	0.00	0	3,71
R209	On	06/05/2021	Bond Future	10.25	Put		3,708.75000	3.70875	3,671,190	19.06	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Call		2,909.00000	2.90900	2,917,290	19.45	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R209	On	06/05/2021	Bond Future	10.60	Put		2,636.38000	2.63638	2,603,140	19.45	0.00	0	6,21
R209	On	06/05/2021	Bond Future	9.75	Put		5,751.21000	5.75121	5,709,560	18.60	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		407.49000	0.40749	396,090	21.39	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		390.03000	0.39003	378,960	21.39	0.00	0	9,11
R209	On	06/05/2021	Bond Future	12.23	Call		9,001.29000	9.00129	9,031,530	21.39	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Put		3,374.77000	3.37477	3,338,340	19.18	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call		2,222.45000	2.22245	2,227,550	19.18	0.00	0	1,00
R209	On	05/08/2021	Bond Future	11.80	Put		1,759.86000	1.75986	1,740,130	20.34	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		7,268.83000	7.26883	7,290,980	20.34	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		1,744.66000	1.74466	1,725,030	20.34	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		7,202.02000	7.20202	7,223,970	20.34	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		1,775.17000	1.77517	1,755,340	20.34	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		7,235.40000	7.23540	7,257,450	20.34	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		2,147.37000	2.14737	2,128,800	19.14	0.00	0	5,50
R209	On	04/11/2021	Bond Future	12.18	Call		8,075.75000	8.07575	8,100,800	19.14	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		1,872.20000	1.87220	1,855,100	19.14	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		8,107.82000	8.10782	8,132,960	19.14	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		1,857.79000	1.85779	1,840,780	19.14	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		8,043.71000	8.04371	8,068,680	19.14	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		3,023.15000	3.02315	3,034,490	17.24	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		5,432.31000	5.43231	5,401,500	17.24	0.00	0	5,50
R209	On	04/11/2021	Bond Future	9.50	Put		9,625.52000	9.62552	9,587,830	16.66	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		1,233.95000	1.23395	1,238,410	16.66	0.00	0	3,71
R209	On	04/11/2021	Bond Future	12.00	Call		7,505.27000	7.50527	7,528,850	19.14	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		1,886.69000	1.88669	1,869,510	19.14	0.00	0	
Total R209 Option											0.00	0	61,07
Total For R209											0.00	0	108,91
R210	On	04/02/2021	Bond Future			196.06852	196.06852	196.13247	196.13247		8,823,083.40	45	8,11
R210	On	06/05/2021	Bond Future			195.36386	195.36386	195.42956	195.42956		8,791,373.70	45	1,11
R210	On	05/08/2021	Bond Future			197.51013	197.51013	197.57707	197.57707		0.00	0	
R210	On	04/11/2021	Bond Future			196.89646	196.89646	196.96433	196.96433		0.00	0	
Total R210 Future											17,614,457.10	90	2,04
Total For R210											17,614,457.10	90	2,04
R212	On	04/02/2021	Bond Future			170.33212	170.33212	170.27021	170.27021		0.00	0	3,90
R212	On	06/05/2021	Bond Future			172.07722	172.07722	172.01560	172.01560		36,652,447.86	213	3,31
R212	On	05/08/2021	Bond Future			171.63508	171.63508	171.57329	171.57329		0.00	0	
R212	On	04/11/2021	Bond Future			173.48289	173.48289	173.42053	173.42053		0.00	0	
Total R212 Future											36,652,447.86	213	7,21
Total For R212											36,652,447.86	213	7,21

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	04/02/2021	Bond Future			9.25559	88.56922	9.25281	88.58542		12.49	0.00	0	95
R213	On	06/05/2021	Bond Future			9.44691	85.92700	9.44392	85.94390		13.87	0.00	0	8,4
R213	On	05/08/2021	Bond Future			9.64278	86.84990	9.63962	86.86723		13.30	0.00	0	
R213	On	04/11/2021	Bond Future			9.84777	84.23603	9.84446	84.25363		12.47	0.00	0	
Total R213 Future												0.00	0	9,42
R213	On	04/02/2021	Bond Future	9.40	Call			1,170.50000	1.17050	1,122,080	12.65	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put			318.58000	0.31858	286,360	12.65	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call			1,211.21000	1.21121	1,163,290	12.66	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put			301.82000	0.30182	270,100	12.66	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call			1,130.43000	1.13043	1,081,560	12.64	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put			336.04000	0.33604	303,370	12.64	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			52.75000	0.05275	51,400	15.15	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			12,526.88000	12.52688	12,508,600	15.15	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put			55.06000	0.05506	53,680	15.15	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call			12,571.53000	12.57153	12,553,270	15.15	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			53.89000	0.05389	52,530	15.15	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			12,616.17000	12.61617	12,597,920	15.15	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			7,239.19000	7.23919	7,218,630	14.40	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put			1,276.60000	1.27660	1,273,370	14.40	0.00	0	20
R213	On	05/08/2021	Bond Future	10.14	Call			4,866.14000	4.86614	4,846,600	13.63	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put			2,178.99000	2.17899	2,176,780	13.63	0.00	0	20
R213	On	05/08/2021	Bond Future	9.34	Call			2,522.64000	2.52264	2,506,570	13.03	0.00	0	20
R213	On	05/08/2021	Bond Future	10.85	Call			7,497.56000	7.49756	7,477,010	14.40	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put			1,187.31000	1.18731	1,184,090	14.40	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call			7,534.73000	7.53473	7,514,170	14.40	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			1,174.98000	1.17498	1,171,750	14.40	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			7,460.46000	7.46046	7,439,910	14.40	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			1,199.75000	1.19975	1,196,530	14.40	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put			4,187.17000	4.18717	4,188,430	13.03	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			1,451.56000	1.45156	1,450,260	13.45	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			7,830.48000	7.83048	7,811,570	13.45	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			1,438.52000	1.43852	1,437,210	13.45	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			7,760.72000	7.76072	7,741,820	13.45	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			1,464.69000	1.46469	1,463,390	13.45	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call			7,795.57000	7.79557	7,776,670	13.45	0.00	0	
Total R213 Option												0.00	0	60
Total For R213												0.00	0	10,02
R214	On	04/02/2021	Bond Future			10.73510	68.29601	10.73726	68.28333		19.11	0.00	0	9,6
R214	On	06/05/2021	Bond Future			10.92008	65.70315	10.92226	65.69070		21.39	0.00	0	11,8

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R214	On	05/08/2021			11.10897	66.40886	11.11119	66.39652		20.49		0.00	0	
R214	On	04/11/2021			11.30246	63.83184	11.30476	63.81940		19.40		0.00	0	
Total R214 Future												0.00	0	21,44
R214	On	04/02/2021	10.32	Call			75.62000	0.07562	58,540	18.11		0.00	0	
R214	On	04/02/2021	10.32	Put			2,599.05000	2.59905	2,569,290	18.11		0.00	0	
R214	On	04/02/2021	10.33	Call			81.34000	0.08134	63,440	18.12		0.00	0	
R214	On	04/02/2021	10.33	Put			2,542.50000	2.54250	2,511,920	18.12		0.00	0	
R214	On	04/02/2021	10.31	Call			70.24000	0.07024	53,970	18.10		0.00	0	
R214	On	04/02/2021	10.31	Put			2,656.02000	2.65602	2,627,070	18.10		0.00	0	
R214	On	06/05/2021	12.25	Call			7,661.66000	7.66166	7,662,080	23.36		0.00	0	
R214	On	06/05/2021	12.25	Put			736.77000	0.73677	724,740	23.36		0.00	0	
R214	On	06/05/2021	12.26	Call			7,699.89000	7.69989	7,700,390	23.36		0.00	0	
R214	On	06/05/2021	12.26	Put			727.49000	0.72749	715,540	23.36		0.00	0	
R214	On	06/05/2021	12.27	Call			7,738.15000	7.73815	7,738,740	23.36		0.00	0	
R214	On	06/05/2021	12.27	Put			718.31000	0.71831	706,450	23.36		0.00	0	
R214	On	05/08/2021	12.03	Put			2,045.34000	2.04534	2,032,420	21.71		0.00	0	
R214	On	05/08/2021	12.01	Call			6,770.36000	6.77036	6,769,710	21.67		0.00	0	
R214	On	05/08/2021	12.01	Put			2,072.41000	2.07241	2,059,420	21.67		0.00	0	
R214	On	05/08/2021	12.02	Call			6,805.86000	6.80586	6,805,240	21.69		0.00	0	
R214	On	05/08/2021	12.02	Put			2,058.83000	2.05883	2,045,870	21.69		0.00	0	
R214	On	05/08/2021	12.03	Call			6,841.39000	6.84139	6,840,810	21.71		0.00	0	
R214	On	04/11/2021	12.48	Call			7,980.18000	7.98018	7,982,440	20.87		0.00	0	
R214	On	04/11/2021	12.48	Put			2,106.02000	2.10602	2,095,840	20.87		0.00	0	
R214	On	04/11/2021	12.46	Call			7,911.53000	7.91153	7,913,730	20.83		0.00	0	
R214	On	04/11/2021	12.46	Put			2,129.76000	2.12976	2,119,520	20.83		0.00	0	
R214	On	04/11/2021	12.47	Call			7,945.85000	7.94585	7,948,080	20.85		0.00	0	
R214	On	04/11/2021	12.47	Put			2,117.85000	2.11785	2,107,640	20.85		0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	21,44
Total for Bond											10,991,303,712.44	120,371	1,517,13	
E170	On	01/08/2021			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total E170 Future												0.00	0	
Total For E170												0.00	0	
ES23	On	25/01/2023			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23 Future												0.00	0	
Total For ES23												0.00	0	
ES23A	On	25/01/2023			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For R208										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 Future										0.00	0	
Total For R208/R207										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future												0.00	0	
Total For R214												0.00	0	
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future												0.00	0	
Total For R214/R209												0.00	0	
Total for Price Contribution												0.00	0	
GOVI	On	04/02/2021	GOVI			755.90100	755.90100	756.16900	756.16900			120,944,160.00	16	;
GOVI	On	06/05/2021	GOVI			763.45700	763.45700	763.73200	763.73200			99,249,410.00	13	94
GOVI	On	05/08/2021	GOVI			771.56900	771.56900	771.84900	771.84900			0.00	0	
GOVI	On	04/11/2021	GOVI			779.77900	779.77900	780.06200	780.06200			0.00	0	
Total GOVI Future												220,193,570.00	29	97
GOVI	On	04/02/2021	GOVI	750.95	Call			52,190.00000	5.21900	49,510,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.95	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.96	Call			52,090.00000	5.20900	49,410,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.96	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.94	Call			52,290.00000	5.22900	49,610,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.94	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call			850,620.00000	85.06200	847,870,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.68	Call			850,520.00000	85.05200	847,770,000		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			850,420.00000	85.04200	847,670,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Call			526,990.00000	52.69900	524,190,000		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			527,190.00000	52.71900	524,390,000		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			527,090.00000	52.70900	524,290,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.14	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call			516,520.00000	51.65200	513,690,000		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			516,420.00000	51.64200	513,590,000		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			516,620.00000	51.66200	513,790,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												220,193,570.00	29	97

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for GOVI												220,193,570.00	29	97
AL37	On	04/02/2021	Index Future			790.82800	790.82800	791.09700	791.09700			0.00	0	
AL37	On	06/05/2021	Index Future			798.73300	798.73300	799.00900	799.00900			0.00	0	
AL37	On	05/08/2021	Index Future			807.22000	807.22000	807.50100	807.50100			0.00	0	
AL37	On	04/11/2021	Index Future			815.80900	815.80900	816.09400	816.09400			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/02/2021	Index Future			872.89900	872.89900	873.05800	873.05800			0.00	0	
AL7T	On	06/05/2021	Index Future			881.62500	881.62500	881.79000	881.79000			0.00	0	
AL7T	On	05/08/2021	Index Future			890.99200	890.99200	891.16200	891.16200			0.00	0	
AL7T	On	04/11/2021	Index Future			900.47300	900.47300	900.64500	900.64500			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/02/2021	Index Future			764.74000	764.74000	764.96100	764.96100			0.00	0	8
ALBI	On	06/05/2021	Index Future			772.38500	772.38500	772.61200	772.61200			0.00	0	27
ALBI	On	05/08/2021	Index Future			780.59100	780.59100	780.82300	780.82300			0.00	0	
ALBI	On	04/11/2021	Index Future			788.89700	788.89700	789.13200	789.13200			0.00	0	
Total ALBI Future												0.00	0	35
Total For ALBI												0.00	0	35
IGOV	On	04/02/2021	Index Future			273.44700	273.44700	272.93700	272.93700			494,939,070.00	181	23
IGOV	On	06/05/2021	Index Future			276.24900	276.24900	275.73500	275.73500			500,010,690.00	181	74
IGOV	On	05/08/2021	Index Future			279.25100	279.25100	278.73200	278.73200			0.00	0	
IGOV	On	04/11/2021	Index Future			282.28900	282.28900	281.76500	281.76500			0.00	0	
Total IGOV Future												994,949,760.00	362	97
Total For IGOV												994,949,760.00	362	97
Total for Index												994,949,760.00	362	1,32
JIBAR f	On	17/02/2021	Jibar Future			3.64500	96.35500	3.64500	96.35500			0.00	0	
JIBAR f	On	17/03/2021	Jibar Future			3.64500	96.35500	3.64500	96.35500			0.00	0	
JIBAR f	On	21/04/2021	Jibar Future			3.58000	96.42000	3.59000	96.41000			0.00	0	
JIBAR f	On	19/05/2021	Jibar Future			3.58000	96.42000	3.59000	96.41000			0.00	0	
JIBAR f	On	15/06/2021	Jibar Future			3.57500	96.42500	3.57500	96.42500			0.00	0	
JIBAR f	On	21/07/2021	Jibar Future			3.58000	96.42000	3.58000	96.42000			0.00	0	
JIBAR f	On	15/09/2021	Jibar Future			3.63000	96.37000	3.63000	96.37000			0.00	0	30,00
JIBAR f	On	15/12/2021	Jibar Future			3.82500	96.17500	3.83500	96.16500			0.00	0	
JIBAR f	On	16/03/2022	Jibar Future			3.91000	96.09000	3.92000	96.08000			0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			4.14500	95.85500	4.15500	95.84500			0.00	0	20,00
JIBAR f	On	21/09/2022	Jibar Future			4.23500	95.76500	4.24500	95.75500			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			4.48000	95.52000	4.48500	95.51500			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total Jibar Future										0.00	0	50,00
Total For JIBAR FUTURE										0.00	0	50,00
Total for Jibar										0.00	0	50,00
5Y STN On 21/12/2021 Interest Rate Swap			90.61000	90.61000	90.61000	90.61000				0.00	0	5
Total 5Y STND Future										0.00	0	5
Total For 5Y STND										0.00	0	5
Total for Interest Rate Swap										0.00	0	5
Total for Derivatives :										12,206,447,042.44	120,762	1,569,48
AA06 On 15/04/2021 Spot Bond					0.00000	100.16417				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			5.33500	103.65416	5.33500	103.63917				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			3.40000	302.90675	3.40000	302.87871			387,600,000,000.00		114,000,000	57,000,00
Total ABCPI3 SPOT									387,600,000,000.00		114,000,000	57,000,00
Total For ABCPI3									387,600,000,000.00		114,000,000	57,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.69016				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.15343				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	100.88419	9.65000	100.85808				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.96800				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.70865				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	101.57299				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1 On 11/11/2022 Spot Bond					0.00000	100.96324				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1 On 26/09/2023 Spot Bond					0.00000	102.20975				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.70739				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	103.26346				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	104.48678				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.39176				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.81345				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2021 Spot Bond					0.00000	101.04587				0.00	300,000,000	150,000,000
Total ABFN27 SPOT										0.00	300,000,000	150,000,000
Total For ABFN27										0.00	300,000,000	150,000,000
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.72455				0.00	300,000,000	150,000,000
Total ABFN28 SPOT										0.00	300,000,000	150,000,000
Total For ABFN28										0.00	300,000,000	150,000,000
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.66287				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.68287				0.00	0	

Contract 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	100.93084				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.50040				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	102.53719				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.25416				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.43794				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	99.74548				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.26437				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.09426				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	101.02481				0.00	600,000,000	300,000,000
Total ABFN39 SPOT										0.00	600,000,000	300,000,000
Total For ABFN39										0.00	600,000,000	300,000,000
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.31322				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.34988				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	99.56887				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.24248				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.24927				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.25418				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.54921				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.77063				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.81300				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.16714				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.52178				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.88583				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.09500	4.09500	4.09500	147.04129			819,000,000,000.00	200,000,000	100,000,000	
Total ABKI03 SPOT									819,000,000,000.00	200,000,000	100,000,000	
Total For ABKI03									819,000,000,000.00	200,000,000	100,000,000	
ABKI03 On 13/10/2021 Spot Bond			100.00000	74.10725	100.00000	73.94233			0.00	0		
Total ABKI03/R212 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.10000	7.10000	7.10000	140.03876				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	19.34522	100.00000	19.30192				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	99.85523				0.00	0	
Total ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN05 On 18/04/2021 Spot Bond			2.69000	216.99866	2.69000	216.98275				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	147.04800				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.36000	4.36000	4.36000	186.84292				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.85000	4.85000	4.85000	210.14151				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.17500	6.17500	6.17500	106.31277				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			6.66000	6.66000	6.66000	119.64163				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.83500	4.83500	4.83500	102.58682				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.36500	103.89497	4.36500	103.88265				0.00	0	420,000,00
Total ABS11 SPOT										0.00	0	420,000,00
Total For ABS11										0.00	0	420,000,00
ABS13 On 14/05/2022 Spot Bond			4.67500	108.26259	4.67500	108.24877				0.00	0	350,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS13 SPOT										0.00	0	350,000,00
Total For ABS13										0.00	0	350,000,00
ABS15 On 11/11/2022 Spot Bond			4.99500	110.21254	4.99500	110.19752				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.22500	119.34954	6.22500	119.32934				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.43500	119.19915	7.43500	119.17511				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			5.14500	114.96140	5.14500	114.94527				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			6.78000	112.77529	6.78000	112.75452		2,915,400,000,000.00			430,000,000	1,435,000,00
Total ABS7 SPOT								2,915,400,000,000.00			430,000,000	1,435,000,00
Total For ABS7								2,915,400,000,000.00			430,000,000	1,435,000,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.12053	100.00000	13.09117				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.75000	1.75000	1.75000	316.29912		35,000,000,000.00			20,000,000	10,000,00
Total ABS12 SPOT								35,000,000,000.00			20,000,000	10,000,00
Total For ABS12								35,000,000,000.00			20,000,000	10,000,00
ABS14 On 31/01/2022 Spot Bond			1.21500	169.71347	1.21500	169.70778				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABX01 On 10/07/2024 Spot Bond			9.53500	9.53500	9.53500	104.66102				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.73049				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.70769				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL129 On 20/09/2021 Spot Bond					0.00000	100.67939				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.68284				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.18005				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.70565				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.70565				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.72508				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.72508				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	170.50203				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	173.54269				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.66913				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.66455				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.64742				0.00	0	
Total ACL222 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 ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	101.15314				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.09613				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.92406				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.93362				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.02344				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	99.49684				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	99.39344				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.00356				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	102.94044				0.00	0	4,600,000.00
Total AGT02 SPOT										0.00	0	4,600,000.00
Total For AGT02										0.00	0	4,600,000.00
AGT03 On 05/06/2025 Spot Bond					0.00000	100.29823				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	101.22035				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	100.20650				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.20650				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.24061				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.20084				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.19894				0.00	0	40,000,00
Total AHF3A6 SPOT										0.00	0	40,000,00
Total For AHF3A6										0.00	0	40,000,00
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.21982				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.24067				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.30878				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.32954				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	101.13644				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.96045				0.00	192,000,000	94,000,00
Total AHF5A2 SPOT										0.00	192,000,000	94,000,00
Total For AHF5A2										0.00	192,000,000	94,000,00
AHF5A: On 21/08/2023 Spot Bond			5.86500	113.76117	5.86500	113.74331				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5B On 21/08/2023 Spot Bond					0.00000	101.01784				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.09435				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.08182				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.20993				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.44079				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.01778				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.09427				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.62928				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.94127				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.05604				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.13252				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.78202				0.00	0	
Total AHF7D1 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 AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.74500	113.12292	6.74500	113.10230				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			5.86500	111.72530	5.86500	111.70746				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.24500	94.68624	11.24500	94.65762				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.63000	164.67602	6.63000	164.64649				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.25446				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.51583				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.78971				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	99.99032				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.34081				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.95525				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	101.18983				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	100.59432				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.80810				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.20000	224.81426	5.20000	224.78257				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.21500	202.68875	5.21500	202.66009				0.00	0	290,000,00
Total ASN037 SPOT										0.00	0	290,000,00
Total For ASN037										0.00	0	290,000,00
ASN11 On 07/03/2021 Spot Bond					0.00000	100.85046				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN13 On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN135 SPOT										0.00	0	
Total For ASN135										0.00	0	
ASN13 On 31/01/2022 Spot Bond			2.19500	168.09235	2.19500	168.08221				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN140 SPOT										0.00	0	
Total For ASN140										0.00	0	
ASN14 On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN14 On 20/06/2021 Spot Bond					0.00000	98.02240				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14 On 04/05/2021 Spot Bond					0.00000	99.95201				0.00	309,000,000	103,000,00
Total ASN146 SPOT										0.00	309,000,000	103,000,00
Total For ASN146										0.00	309,000,000	103,000,00
ASN14 On 04/05/2021 Spot Bond					0.00000	99.95477				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN14: On 31/01/2022 Spot Bond			2.24000	168.01849	2.24000	168.00814				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	54.18776				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	100.97111				0.00	225,000,000	75,000,000
Total ASN152 SPOT										0.00	225,000,000	75,000,000
Total For ASN152										0.00	225,000,000	75,000,000
ASN15: On 31/03/2028 Spot Bond			5.25000	176.66695	5.25000	176.64182				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	99.89347				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	101.07637				0.00	201,000,000	67,000,000
Total ASN161 SPOT										0.00	201,000,000	67,000,000
Total For ASN161										0.00	201,000,000	67,000,000
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	100.89098				0.00	0	
Total ASN165 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN165										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.78446				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.54133				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.20000	101.05502	5.20000	101.04067				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.61089				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.62026				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.67659				0.00	0	4,300,00
Total ASN204 SPOT										0.00	0	4,300,00
Total For ASN204										0.00	0	4,300,00
ASN20: On 24/08/2021 Spot Bond					0.00000	101.27473				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	101.45322				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.94548				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond					0.00000	100.85944				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.78218				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.61017				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.10989				0.00	351,000,000	117,000,00
Total ASN278 SPOT										0.00	351,000,000	117,000,00
Total For ASN278										0.00	351,000,000	117,000,00
ASN27 On 20/08/2048 Spot Bond					0.00000	101.08560				0.00	291,000,000	97,000,00
Total ASN279 SPOT										0.00	291,000,000	97,000,00
Total For ASN279										0.00	291,000,000	97,000,00
ASN28 On 21/08/2023 Spot Bond					0.00000	101.01401				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.78841				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.55052				0.00	282,000,000	94,000,00
Total ASN291 SPOT										0.00	282,000,000	94,000,00
Total For ASN291										0.00	282,000,000	94,000,00
ASN30 On 20/12/2023 Spot Bond					0.00000	100.66228				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.85054				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.70000	4.70000	4.70000	98.53253				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN31: On 28/02/2033 Spot Bond			5.33500	5.33500	5.33500	90.38404				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.62661				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.71704				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	99.88063				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.63140				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.31000	99.61222	5.31000	99.59777				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.67366				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	101.05333				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	101.05333				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.61084				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.64705				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.64511				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	100.64511				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN361 On 30/08/2024 Spot Bond					0.00000	100.94535				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.77637				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN370 On 20/12/2024 Spot Bond					0.00000	100.63252				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.65650				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN380 On 29/10/2021 Spot Bond					0.00000	100.04313				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2021 Spot Bond					0.00000	100.73280				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2021 Spot Bond					0.00000	100.73280				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.76616				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.63823				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN391 On 20/11/2022 Spot Bond					0.00000	100.96185				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.69103				0.00	339,000,000	113,000,000

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 ASN399 SPOT										0.00	339,000,000	113,000,000
Total For ASN399										0.00	339,000,000	113,000,000
ASN400 On 20/12/2024 Spot Bond					0.00000	100.63366				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN410 On 20/12/2024 Spot Bond					0.00000	100.74780				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN416 On 05/12/2021 Spot Bond					0.00000	100.81289				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN420 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN421 On 20/12/2024 Spot Bond					0.00000	105.02216				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN440 On 17/06/2021 Spot Bond					0.00000	100.63896				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN445 On 17/06/2021 Spot Bond					0.00000	100.63896				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN446 On 22/06/2023 Spot Bond					0.00000	100.57983				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.59869				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN451 On 01/07/2023 Spot Bond					0.00000	100.80489				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN454 On 20/03/2023 Spot Bond					0.00000	101.26416				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	103.55058				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.19852				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.20042				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	104.21323				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	103.50745				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	100.02537				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	104.62066				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.03717				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.04425				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	103.35945				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	104.02949				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	99.86881				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	100.65406				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.78208				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/05/2021 Spot Bond					0.00000	100.37116				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	100.01300				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	104.50459				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.65177				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.75640				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.74370				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.42073				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.65534				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 10/03/2021 Spot Bond					0.00000	100.63084				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.65008				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.65008				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN498 On 16/03/2021 Spot Bond					0.00000	100.54705				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN500 On 18/03/2021 Spot Bond					0.00000	100.54053				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN501 On 31/03/2021 Spot Bond					0.00000	100.39532				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN505 On 28/09/2025 Spot Bond					0.00000	100.63468				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			9.00000	101.04538	9.00000	101.03562				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			8.18000	100.95158	8.18000	100.94126				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.36000	100.97220	8.36000	100.96197				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN511 On 21/12/2026 Spot Bond			8.36000	100.97220	8.36000	100.96197				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN512 On 30/03/2021 Spot Bond					0.00000	100.41218				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN515 On 08/04/2021 Spot Bond					0.00000	100.30267				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN51 On 14/04/2021 Spot Bond					0.00000	100.21917				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN52 On 31/07/2022 Spot Bond			9.10000	100.04918	9.10000	100.02458				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52 On 31/07/2024 Spot Bond			11.05000	100.05944	11.05000	100.02971				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53 On 31/07/2024 Spot Bond			11.00000	100.05917	11.00000	100.02959				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53 On 13/05/2021 Spot Bond					0.00000	100.88167				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	100.05655	10.50000	100.02828				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53 On 18/02/2021 Spot Bond			4.58000	4.58000	4.58000	100.94110				0.00	0	
Total ASN533 SPOT										0.00	0	
Total For ASN533										0.00	0	
ASN53 On 22/02/2021 Spot Bond			4.20000	4.20000	4.20000	100.84000				0.00	0	
Total ASN534 SPOT										0.00	0	
Total For ASN534										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	100.05655	10.50000	100.02828				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	100.48355				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	99.99999				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	101.21215				0.00	0	
Total ASN542 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 ASN542										0.00	0	
ASN54 On 02/03/2021 Spot Bond			4.36700	4.36700	4.36700	100.72983				0.00	0	
Total ASN544 SPOT										0.00	0	
Total For ASN544										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	100.05708	10.60000	100.02854				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN54 On 09/03/2021 Spot Bond			4.37000	4.37000	4.37000	100.64652				0.00	0	
Total ASN546 SPOT										0.00	0	
Total For ASN546										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.47000	101.76860	10.47000	100.02819				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.26500	107.74757	5.26500	107.73211				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.33719	9.30000	103.31124				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	101.18187				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.30877				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.97944				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.90595				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.45621				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			5.68500	103.02791	5.68500	103.01205				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.33165				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.01369				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.72013				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.71156				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.06500	8.06500	8.06500	107.08840				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.65528				0.00	2,780,000,000	1,390,000,000
Total BAYA70 SPOT										0.00	2,780,000,000	1,390,000,000
Total For BAYA70										0.00	2,780,000,000	1,390,000,000
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.65528				0.00	3,220,000,000	1,610,000,000
Total BAYA71 SPOT										0.00	3,220,000,000	1,610,000,000
Total For BAYA71										0.00	3,220,000,000	1,610,000,000
BAYA72 On 31/03/2026 Spot Bond			10.14500	10.14500	10.14500	112.13703				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.56592				0.00	3,541,434,000	1,770,717,000
Total BAYA73 SPOT										0.00	3,541,434,000	1,770,717,000
Total For BAYA73										0.00	3,541,434,000	1,770,717,000
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.64538				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.38259				0.00	5,600,000,000	2,800,000,000
Total BAYA75 SPOT										0.00	5,600,000,000	2,800,000,000
Total For BAYA75										0.00	5,600,000,000	2,800,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.38269				0.00	2,249,830,376	1,124,915,18
Total BAYA76 SPOT										0.00	2,249,830,376	1,124,915,18
Total For BAYA76										0.00	2,249,830,376	1,124,915,18
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.35628				0.00	800,000,000	400,000,00
Total BAYA77 SPOT										0.00	800,000,000	400,000,00
Total For BAYA77										0.00	800,000,000	400,000,00
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.74180				0.00	0	0
Total BAYA78 SPOT										0.00	0	0
Total For BAYA78										0.00	0	0
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.74180				0.00	0	0
Total BAYA79 SPOT										0.00	0	0
Total For BAYA79										0.00	0	0
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.34312				0.00	0	0
Total BAYA80 SPOT										0.00	0	0
Total For BAYA80										0.00	0	0
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.76348				0.00	0	0
Total BAYA81 SPOT										0.00	0	0
Total For BAYA81										0.00	0	0
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.74133				0.00	0	0
Total BAYA82 SPOT										0.00	0	0
Total For BAYA82										0.00	0	0
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.76293				0.00	0	0
Total BAYA83 SPOT										0.00	0	0
Total For BAYA83										0.00	0	0
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.71946				0.00	0	0
Total BAYA84 SPOT										0.00	0	0
Total For BAYA84										0.00	0	0
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.76278				0.00	0	0
Total BAYA85 SPOT										0.00	0	0
Total For BAYA85										0.00	0	0
BAYB12 On 30/06/2021 Spot Bond					0.00000	100.85001				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.87078				0.00	0	0
Total BAYB13 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.87078				0.00	958,876,600	479,438,30
Total BAYB14 SPOT										0.00	958,876,600	479,438,30
Total For BAYB14										0.00	958,876,600	479,438,30
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.87078				0.00	2,000,000,000	1,000,000,00
Total BAYB15 SPOT										0.00	2,000,000,000	1,000,000,00
Total For BAYB15										0.00	2,000,000,000	1,000,000,00
BAYB1 On 30/09/2024 Spot Bond					0.00000	100.89262				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	100.87140				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	100.87140				0.00	9,700,000,000	4,850,000,00
Total BAYB19 SPOT										0.00	9,700,000,000	4,850,000,00
Total For BAYB19										0.00	9,700,000,000	4,850,000,00
BAYB2 On 30/06/2023 Spot Bond					0.00000	100.91467				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	99.90505				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BD030 On 18/04/2028 Spot Bond			7.09000	7.09000	7.09000	108.08336				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	99.94051				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.33431				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.40370				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.86534				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.86500	112.23247	6.86500	112.21154				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.16716				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	100.52351				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.76500	104.43424	6.76500	104.41521				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	102.99388				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			5.86500	108.41683	5.86500	108.39980				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.83335				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	103.62637				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.33159				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.60169				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL18 On 30/09/2022 Spot Bond					0.00000	102.43196				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	100.66792				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.57162				0.00	1,000,000,000	1,000,000,000
Total BGT01 SPOT										0.00	1,000,000,000	1,000,000,000
Total For BGT01										0.00	1,000,000,000	1,000,000,000
BID08 On 30/06/2022 Spot Bond					0.00000	100.83844				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	101.05801				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.27774				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.60500	112.23790	5.60500	112.22076				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.68960				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.94627				0.00	0	600,000,000
Total BID13 SPOT										0.00	0	600,000,000
Total For BID13										0.00	0	600,000,000
BID14 On 28/10/2022 Spot Bond					0.00000	99.45493				0.00	0	600,000,000
Total BID14 SPOT										0.00	0	600,000,000
Total For BID14										0.00	0	600,000,000
BID15 On 28/10/2024 Spot Bond					0.00000	100.05055				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.04933				0.00	0	
Total BNPP01 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 BNPP01										0.00	0	
BNPP0:On 12/10/2028 Spot Bond					0.00000	100.35482				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0:On 21/02/2023 Spot Bond					0.00000	98.86850				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0:On 05/01/2025 Spot Bond					0.00000	95.18490				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0:On 03/01/2025 Spot Bond					0.00000	63.96590				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BPPF0:On 22/03/2021 Spot Bond					0.00000	100.56308				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1:On 23/07/2021 Spot Bond					0.00000	100.13956				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1:On 09/10/2023 Spot Bond					0.00000	99.43417				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1:On 19/11/2022 Spot Bond					0.00000	100.93360				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2:On 19/11/2024 Spot Bond					0.00000	101.12549				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2:On 26/02/2023 Spot Bond					0.00000	99.53922				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2:On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2:On 16/07/2023 Spot Bond					0.00000	100.21752				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 03/08/2021 Spot Bond					0.00000	99.97416				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2 On 03/08/2022 Spot Bond					0.00000	99.97202				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2 On 12/10/2021 Spot Bond					0.00000	100.27194				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.29257				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2 On 03/11/2021 Spot Bond					0.00000	99.97537				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2 On 03/11/2022 Spot Bond					0.00000	99.97413				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	99.97305				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.57984				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	99.86068				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.46500	104.36766	4.46500	104.35503				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CBL28 On 21/05/2021 Spot Bond					0.00000	101.09913				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.79360				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			6.58500	114.42304	6.58500	114.40268				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			6.93500	115.44429	6.93500	115.42267				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			7.46500	117.18055	7.46500	117.15683				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			8.88500	106.65216	8.88500	104.02596				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	99.86447				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	101.60134				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	99.95763				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	99.86070				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.00008				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.28045				0.00	0	
Total CGR46 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 CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.37469				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.15324				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.16254				0.00	161,260,800	40,315,200
Total CGR51 SPOT										0.00	161,260,800	40,315,200
Total For CGR51										0.00	161,260,800	40,315,200
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	100.86430				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	160.96758	3.14000	160.87368				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.16500	2.16500	2.16500	161.20448				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	114.33305	4.77000	112.91800				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	103.61200				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.24449				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.63500	114.81220	6.63500	114.79150				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	
CLN366 On 20/03/2024 Spot Bond			8.70700	116.29574	8.70700	127.37100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	99.86009				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.10072				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	106.84966				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2021 Spot Bond			5.46000	104.22284	5.46000	104.20735				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN376 On 20/03/2024 Spot Bond			10.98000	102.79483	10.98000	102.76449				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	120.78200				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/03/2021 Spot Bond					0.00000	100.49770				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN382 On 20/09/2024 Spot Bond			6.50000	122.10198	6.50000	123.08400				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	106.92700				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/03/2021 Spot Bond					0.00000	100.65646				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.66226				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN398 On 14/11/2022 Spot Bond					0.00000	101.16255				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	101.15202				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN439 On 03/02/2021 Spot Bond					0.00000	99.97086				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN440 On 20/03/2021 Spot Bond					0.00000	168.03000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN445 On 24/05/2021 Spot Bond			5.36000	103.97763	5.36000	103.96261				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN452 On 31/01/2022 Spot Bond			2.16500	168.14163	2.16500	168.13164				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.37000	132.80438	5.37000	132.78493		2,470,200,000,000.00		460,000,000	230,000,000	
Total CLN453 SPOT								2,470,200,000,000.00		460,000,000	230,000,000	
Total For CLN453								2,470,200,000,000.00		460,000,000	230,000,000	
CLN454 On 31/01/2025 Spot Bond			5.81000	130.63564	5.81000	130.61498				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN456 On 20/12/2021 Spot Bond					0.00000	103.40400				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 17/11/2021 Spot Bond					0.00000	101.15650				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.28585				0.00	0	200,000,000
Total CLN458 SPOT										0.00	0	200,000,000
Total For CLN458										0.00	0	200,000,000
CLN460 On 29/11/2021 Spot Bond					0.00000	101.42950				0.00	0	
Total CLN460 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 CLN460										0.00	0	
CLN460 On 13/03/2022 Spot Bond			6.06500	108.13168	6.06500	108.11383				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	101.26692				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	100.73721				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.07039				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN469 On 19/11/2022 Spot Bond					0.00000	101.29443				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 23/06/2021 Spot Bond					0.00000	98.54600				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN475 On 29/11/2021 Spot Bond			100.00000	57.43876	100.00000	57.31023				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN480 On 20/05/2021 Spot Bond					0.00000	101.37690				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	101.45358				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond					0.00000	101.52193				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			5.56000	104.91057	5.56000	104.89476				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN487 On 23/06/2021 Spot Bond			10.16000	102.73555	10.16000	103.79300				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN488 On 28/07/2022 Spot Bond			5.86500	104.73562	5.86500	104.71889				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	101.06580				0.00	0	160,000,00
Total CLN490 SPOT										0.00	0	160,000,00
Total For CLN490										0.00	0	160,000,00
CLN491 On 20/06/2022 Spot Bond					0.00000	100.77533				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN494 On 29/08/2022 Spot Bond					0.00000	101.02284				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			6.26500	116.23341	6.26500	116.21360				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	103.28927				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN498 On 20/05/2021 Spot Bond					0.00000	101.08173				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN500 On 11/10/2022 Spot Bond					0.00000	100.35029				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.37011				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN503 On 11/10/2024 Spot Bond					0.00000	99.69156				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN505 On 24/10/2022 Spot Bond					0.00000	100.93129				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.05102				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.96234				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	95.91875				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	103.83063	9.96000	103.80277				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	102.58199	10.01000	102.55447				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.09019				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	100.87970	9.60000	102.15235				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.75743				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.95831				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 13/05/2021 Spot Bond					0.00000	101.16432				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	103.69429	9.20000	103.66852				0.00	0	
Total CLN524 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 CLN524										0.00	0	
CLN524 On 24/04/2021 Spot Bond					0.00000	100.09708				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.61552				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.63259				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	102.13105				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	101.52689				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2021 Spot Bond					0.00000	100.70810				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN530 On 12/03/2023 Spot Bond					0.00000	100.75743				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.71941				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.23115				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.31500	107.87499	8.31500	107.85072				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	98.82827				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.10767				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.26337				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	133.31100				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	100.96266				0.00	0	14,273,495,00
Total CLN542 SPOT										0.00	0	14,273,495,00
Total For CLN542										0.00	0	14,273,495,00
CLN543 On 17/01/2024 Spot Bond					0.00000	100.25770				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			7.78500	114.40483	7.78500	114.38109				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			7.83500	111.27756	7.83500	111.25394				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			7.92500	111.01825	7.92500	110.99442				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	312.58253				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN552 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN555 On 15/11/2023 Spot Bond					0.00000	101.19616				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN557 On 12/11/2023 Spot Bond					0.00000	101.16913				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	101.02963				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	100.29174				0.00	0	4,000,000.00
Total CLN559 SPOT										0.00	0	4,000,000.00
Total For CLN559										0.00	0	4,000,000.00
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	122.76400				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	99.84760				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	102.13081	10.19000	102.13092				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			7.78500	111.59747	7.78500	111.57392				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	99.89557				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.93167				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.68190				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.91915				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	99.85704				0.00	0	
Total CLN568 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 CLN568									0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	101.32190			0.00	0	
Total CLN569 SPOT									0.00	0	
Total For CLN569									0.00	0	
CLN570 On 13/05/2021 Spot Bond					0.00000	101.51285			0.00	0	
Total CLN570 SPOT									0.00	0	
Total For CLN570									0.00	0	
CLN571 On 12/11/2025 Spot Bond			8.01500	109.90511	8.01500	109.88125			0.00	0	
Total CLN571 SPOT									0.00	0	
Total For CLN571									0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	101.23561			0.00	0	
Total CLN572 SPOT									0.00	0	
Total For CLN572									0.00	0	
CLN573 On 13/05/2021 Spot Bond					0.00000	101.70440			0.00	0	600,000,00
Total CLN573 SPOT									0.00	0	600,000,00
Total For CLN573									0.00	0	600,000,00
CLN574 On 11/02/2024 Spot Bond					0.00000	99.85623			0.00	0	
Total CLN574 SPOT									0.00	0	
Total For CLN574									0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.75234			0.00	0	
Total CLN575 SPOT									0.00	0	
Total For CLN575									0.00	0	
CLN576 On 20/06/2024 Spot Bond					0.00000	100.78777			0.00	0	
Total CLN576 SPOT									0.00	0	
Total For CLN576									0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.22150			0.00	0	
Total CLN577 SPOT									0.00	0	
Total For CLN577									0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.46680			0.00	0	
Total CLN578 SPOT									0.00	0	
Total For CLN578									0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	99.86798			0.00	0	
Total CLN579 SPOT									0.00	0	
Total For CLN579									0.00	0	
CLN580 On 30/05/2022 Spot Bond					0.00000	100.90248			0.00	0	27,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN582 SPOT										0.00	0	27,500,000.00
Total For CLN582										0.00	0	27,500,000.00
CLN582 On 16/09/2025 Spot Bond					0.00000	100.85624				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.20084				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.87664				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.42636				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.82795				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.69025				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.70131				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	100.84000				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.67134				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.79000	137.58369	3.79000	111.01820			2,577,200,000.000.00		680,000,000	340,000.00
Total CLN592 SPOT										2,577,200,000.000.00	680,000,000	340,000.00
Total For CLN592										2,577,200,000.000.00	680,000,000	340,000.00
CLN592 On 24/11/2024 Spot Bond					0.00000	101.01079				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN595 On 27/06/2022 Spot Bond					0.00000	100.52590				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	101.01079				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.72182				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.44023				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.75283				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.70131				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.70131				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	98.23500				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	99.90700				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	99.94701				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	101.10277				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	100.35359				0.00	0	
Total CLN606 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 CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.22928				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.00815				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	102.40593	9.32000	102.38031				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.10453				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	100.35116				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.85046				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.96996				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.90240				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.55125				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	99.50700				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.43116				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.75931				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.87661				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.05379				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.05363				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	100.04930				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	90.30500				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.10956				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			5.92500	105.85667	5.92500	105.83960				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.25016				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	88.86338				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			11.98500	61.32333	11.98500	81.94738				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN629 On 20/11/2021 Spot Bond					0.00000	100.96584				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			8.48500	108.06644	8.48500	108.04203				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.24410				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/05/2021 Spot Bond					0.00000	100.94230				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.42523				0.00	0	1,290,000,00
Total CLN633 SPOT										0.00	0	1,290,000,00
Total For CLN633										0.00	0	1,290,000,00
CLN634 On 09/05/2022 Spot Bond					0.00000	101.20248				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	102.89679				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.96035				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.23803				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2022 Spot Bond					0.00000	101.16710				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN639 On 12/08/2022 Spot Bond					0.00000	101.06953				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.35930				0.00	0	
Total CLN640 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 CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.20200				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.96609				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.68782				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.04336				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.68904				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.23803				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.92808				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.23803				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.97508				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.23803				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 18/02/2021 Spot Bond					0.00000	100.88653				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN653 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	102.17200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.80489				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.41418				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.44149				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.68744				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN659 On 20/12/2023 Spot Bond					0.00000	100.71366				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN660 On 20/06/2023 Spot Bond					0.00000	99.04400				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	96.67900				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	101.45700				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	125.12600				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.39153				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN666 On 02/04/2026 Spot Bond					0.00000	100.52760				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.50476				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	105.14497				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.71042				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.03215				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	101.37950				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	100.80428				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.40242	137.72126	4.40242	111.90893			3,874,129,600,000.00	880,000,000	440,000,000	
Total CLN673 SPOT									3,874,129,600,000.00	880,000,000	440,000,000	
Total For CLN673									3,874,129,600,000.00	880,000,000	440,000,000	
CLN674 On 31/01/2025 Spot Bond			4.40242	137.72126	4.40242	111.90965			0.00	0	0	
Total CLN674 SPOT									0.00	0	0	
Total For CLN674									0.00	0	0	
CLN675 On 18/06/2021 Spot Bond					0.00000	101.19310				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.40981				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	101.49062				0.00	0	
Total CLN677 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 CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	101.58567				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.66219				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.32698				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	101.43608				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.78176				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.63256				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.65083				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.20010				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	100.75471				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	100.77627				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.77605				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.67932				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.50843				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.67938				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.51967				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	91.02633				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN694 On 07/07/2021 Spot Bond					0.00000	100.46150				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN695 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	90.69098				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN696 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.50994				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.93313				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	103.62465				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.83712				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	101.03829				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.13734				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	82.09889				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.74558				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.09725				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	89.48084				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.53102				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.76686				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.66318				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	80.16413				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	80.41406				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2021 Spot Bond					0.00000	101.67759				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	101.00292				0.00	0	
Total CLN713 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 CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.66775				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.66775				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.66775				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	79.17619				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 20/06/2021 Spot Bond					0.00000	100.36756				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.68896				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	78.14678				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	78.47757				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.80400				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	79.20678				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.61183				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.61183				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.61183				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.62324				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.62324				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.62324				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	81.77797				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	82.84867				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	83.50793				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		250,000,000,000.00		2,500,000,000	2,800,000,000	
Total CLN733 SPOT								50,000,000,000,000.00		2,500,000,000	2,800,000,000	
Total For CLN733								50,000,000,000,000.00		2,500,000,000	2,800,000,000	
CLN733 On 18/04/2028 Spot Bond			7.09000	108.10404	7.09000	108.08336				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.14097				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.31500	112.29027	7.31500	112.26811				0.00	0	13,000,000.00
Total COJ05 SPOT										0.00	0	13,000,000.00
Total For COJ05										0.00	0	13,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COJ07 On 23/03/2021 Spot Bond			5.04000	104.68172	5.04000	104.66737				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			8.93500	111.88787	8.93500	111.86101				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.04500	113.89045	6.04500	113.87182				0.00	0	69,100,000,00
Total COJG01 SPOT										0.00	0	69,100,000,00
Total For COJG01										0.00	0	69,100,000,00
COT01 On 03/04/2023 Spot Bond			6.70000	107.81925	6.70000	107.79973				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.34500	107.78671	9.34500	107.75966				0.00	0	100,000,00
Total COT02 SPOT										0.00	0	100,000,00
Total For COT02										0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			9.43500	101.63979	9.43500	101.61405				0.00	0	8,200,000,00
Total COT03 SPOT										0.00	0	8,200,000,00
Total For COT03										0.00	0	8,200,000,00
CPV01 On 30/06/2029 Spot Bond			9.06500	9.06500	9.06500	108.33090				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.94480				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.67933				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.69446				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.47317				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.89443				0.00	0	
Total DENG91 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 DENG91										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.05136				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.83049				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.65291				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.57142				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.82483				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.57138				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.94319				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.05443				0.00	81,992,000	64,498,000
Total DSY02 SPOT										0.00	81,992,000	64,498,000
Total For DSY02										0.00	81,992,000	64,498,000
DSY03 On 21/11/2024 Spot Bond			8.18500	8.18500	8.18500	109.36035				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.49288				0.00	0	500,000,000
Total DSY04 SPOT										0.00	0	500,000,000
Total For DSY04										0.00	0	500,000,000
DSY05 On 21/08/2023 Spot Bond					0.00000	101.02740				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.81500	102.29852	5.81500	102.28257				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.18000	111.62191	6.18000	111.60346				0.00	0	20,277,10
Total DV23 SPOT										0.00	0	20,277,10
Total For DV23										0.00	0	20,277,10
DV23/R On 27/02/2023 Spot Bond			100.00000	31.02087	100.00000	30.95260				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	31.02087	100.00000	30.95260				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			5.73500	115.32084	5.73500	115.30313				0.00	0	190,000,00
Total DV24 SPOT										0.00	0	190,000,00
Total For DV24										0.00	0	190,000,00
DV24/R On 18/02/2024 Spot Bond			9.69000	104.41453	9.69000	104.38769				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.41453	9.69000	104.38769				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.23500	98.69105	11.23500	98.66174				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.60093	10.10000	104.57293				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.60093	10.10000	104.57293				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.90589				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.19949				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	99.75926				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22k On 24/10/2022 Spot Bond					0.00000	100.32906				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.25997				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.90878				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.07241				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.77480				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.77345				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	97.72982				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.33677				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.00003				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	94.81012				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	99.99993				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.10391				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.16120				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.62500	104.36952	4.62500	104.35659				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.27000	108.55818	5.27000	108.54259				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.17500	114.39901	6.17500	114.37980				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.46000	102.48460	5.46000	102.46935				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.20000	89.77229	5.20000	89.75954				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	131.56914	2.25000	131.56101				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.51500	135.91892	4.51000	135.94581				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.53200	121.48826	4.53200	121.47323				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.58000	117.31274	4.58000	117.29806				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.12000	103.87239	5.12000	103.85797				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.17000	91.83040	5.17000	91.81745				0.00	0	
Total EL36 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 EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	131.56914	2.25000	131.56101				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	146.70370				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	144.36295				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	111.14374				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	110.19101				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	110.62679				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	108.95545				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	101.19195				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	102.65708				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN011 On 23/12/2021 Spot Bond					0.00000	101.19476				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.24500	104.80278	5.24500	104.78780				0.00	0	20,000,000.00
Total EMM02 SPOT										0.00	0	20,000,000.00
Total For EMM02										0.00	0	20,000,000.00
EMM03 On 04/05/2024 Spot Bond			8.50500	106.78211	8.50500	106.75755				0.00	0	36,200,000.00
Total EMM03 SPOT										0.00	0	36,200,000.00
Total For EMM03										0.00	0	36,200,000.00
EMM04 On 16/05/2028 Spot Bond			10.83500	10.83500	10.83500	97.04137				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.18500	11.18500	11.18500	101.46134				0.00	0	666,666.60
Total EMM05 SPOT										0.00	0	666,666.60
Total For EMM05										0.00	0	666,666.60
EMM06 On 23/06/2025 Spot Bond			8.58500	107.11765	8.58500	104.54184				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			8.58500	8.58500	8.58500	106.07235				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.42000	11.42000	11.42000	78.88870				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.24000	10.24000	10.24000	102.82256				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.42000	11.42000	11.42000	96.68155				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	101.00524				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF015 On 04/06/2023 Spot Bond					0.00000	100.89663				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.76648				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.78938				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.73012				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.71069				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	99.90511				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.93763				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC46 On 12/03/2021 Spot Bond					0.00000	100.63730				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	99.87524				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.83224				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.85673				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.20802				0.00	0	
Total EQT004 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 EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	100.81776				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT005 On 30/10/2023 Spot Bond					0.00000	100.00016				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	101.05270				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B6 On 17/08/2022 Spot Bond					0.00000	101.00071				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	101.13583				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C6 On 17/08/2022 Spot Bond					0.00000	101.01110				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	101.06305				0.00	330,000,000	110,000,000
Total ERSA25 SPOT										0.00	330,000,000	110,000,000
Total For ERSA25										0.00	330,000,000	110,000,000
ERSA26 On 17/05/2022 Spot Bond					0.00000	100.98411				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA26 On 17/08/2022 Spot Bond					0.00000	100.95914				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA27 On 17/08/2023 Spot Bond					0.00000	101.11500				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.57500	108.39769	5.57500	108.38122				0.00	0	43,205,000
Total ES23 SPOT										0.00	0	43,205,000
Total For ES23										0.00	0	43,205,000
ES23/R On 25/01/2023 Spot Bond			10.00000	100.21588	10.00000	100.18887				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			7.69500	103.28653	7.69500	103.26511				0.00	0	2,571,857,40
Total ES26 SPOT										0.00	0	2,571,857,40
Total For ES26										0.00	0	2,571,857,40
ES26/R On 02/04/2026 Spot Bond			7.85000	102.63602	7.85000	102.61432				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.33000	77.49746	11.33500	77.44691			116,245,800,000,000.00		10,260,000,000	12,170,000,00
Total ES33 SPOT									16,245,800,000,000.00	10,260,000,000	12,170,000,00	
Total For ES33									16,245,800,000,000.00	10,260,000,000	12,170,000,00	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.88842	7.50000	102.86749				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.84000	76.55051	11.84000	76.52632				0.00	0	11,076,214,50
Total ES42 SPOT										0.00	0	11,076,214,50
Total For ES42										0.00	0	11,076,214,50
ES42/R On 25/04/2042 Spot Bond			8.50000	102.31326	8.50000	102.28986				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ESFR0 On 20/04/2021 Spot Bond					0.00000	100.18506				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.84099				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.74734				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.67365				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.10549				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.00177				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.04671				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.09930				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.04225				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.31150				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	99.87335				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.23126				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.59500	5.59500	5.59500	103.08794				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.44624				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	100.89555				0.00	255,000,000	85,000,000
Total FRB18 SPOT										0.00	255,000,000	85,000,000
Total For FRB18										0.00	255,000,000	85,000,000
FRB19 On 14/04/2021 Spot Bond			6.53500	104.83978	6.53500	104.82125				0.00	0	
Total FRB19 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 FRB19									0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	100.79518			0.00	0	
Total FRB20 SPOT									0.00	0	
Total For FRB20									0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	103.22199			0.00	0	
Total FRB21 SPOT									0.00	0	
Total For FRB21									0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.56011			0.00	0	
Total FRB22 SPOT									0.00	0	
Total For FRB22									0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.56952			0.00	0	
Total FRB23 SPOT									0.00	0	
Total For FRB23									0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.76451			0.00	0	1,870,000,00
Total FRB24 SPOT									0.00	0	1,870,000,00
Total For FRB24									0.00	0	1,870,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	103.09716			0.00	0	3,480,000,00
Total FRB25 SPOT									0.00	0	3,480,000,00
Total For FRB25									0.00	0	3,480,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.91516			0.00	0	
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.28500	109.76374	8.28500	109.73927			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	101.50123			0.00	0	
Total FRB28 SPOT									0.00	0	
Total For FRB28									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.22000	169.70514	1.22000	169.69942		219,600,000,000.00		180,000,000	90,000,00
Total FRBI22 SPOT								219,600,000,000.00		180,000,000	90,000,00
Total For FRBI22								219,600,000,000.00		180,000,000	90,000,00
FRBI23 On 07/12/2023 Spot Bond			2.00000	2.00000	2.00000	314.21935		0.00		0	
Total FRBI23 SPOT								0.00		0	
Total For FRBI23								0.00		0	
FRBI25 On 31/01/2025 Spot Bond			2.61500	2.61500	2.61500	147.35638		5,230,000,000.00		2,000,000	501,000,00

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 FRBI25 SPOT										5,230,000,000.00	2,000,000	501,000,000
Total For FRBI25										5,230,000,000.00	2,000,000	501,000,000
FRBI28 On 31/03/2028 Spot Bond			4.31000	187.45775	4.31000	187.43578				0.00	0	1,500,000,000
Total FRBI28 SPOT										0.00	0	1,500,000,000
Total For FRBI28										0.00	0	1,500,000,000
FRBI29 On 31/03/2029 Spot Bond			4.64500	4.64500	4.64500	98.92879				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.83000	4.83000	4.83000	210.56104				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.94500	79.87487	5.94500	79.86203				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.49000	85.21419	5.49000	85.20144				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			5.51000	5.51000	5.51000	81.74569				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			5.57000	5.57000	5.57000	81.05800				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.97000	3.97000	3.97000	139.97111				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	92.80240				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.27500	167.96107	2.27500	167.95055				0.00	0	750,000,00
Total FRC221 SPOT										0.00	0	750,000,00
Total For FRC221										0.00	0	750,000,00
FRC23: On 31/01/2022 Spot Bond			3.13500	166.55928	3.13500	166.54496				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.47030				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.75701				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.05696				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	101.44993				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	103.58296				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.04422				0.00	0	
Total FRC271 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 FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	100.05174				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 02/05/2028 Spot Bond			9.80000	102.46132	9.80000	102.43424				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27: On 04/03/2021 Spot Bond					0.00000	100.81629				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.96997				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.73649				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	110.67696				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.61015				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.70181				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	108.71125				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.64172				0.00	0	43,955,50
Total FRC289 SPOT										0.00	0	43,955,50
Total For FRC289										0.00	0	43,955,50
FRC29: On 20/06/2022 Spot Bond					0.00000	102.09055				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.19415				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC293 On 18/04/2021 Spot Bond					0.00000	100.19036				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC294 On 14/05/2024 Spot Bond					0.00000	101.12047				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	101.14153				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	100.85047				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond					0.00000	101.32605				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	104.02871				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.15211				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	101.50950				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.88218				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	101.92037				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.62798				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC31(On 20/12/2024 Spot Bond					0.00000	100.72270				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 23/02/2021 Spot Bond					0.00000	100.82000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC31(On 23/02/2021 Spot Bond					0.00000	100.66000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	100.79347				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 23/02/2021 Spot Bond					0.00000	111.74000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	98.12035				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	100.80190				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31(On 31/07/2034 Spot Bond					0.00000	100.04483				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	98.19910				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31(On 20/12/2026 Spot Bond					0.00000	100.79331				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32(On 20/12/2024 Spot Bond					0.00000	100.81166				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32(On 20/06/2026 Spot Bond					0.00000	100.73054				0.00	0	
Total FRC324 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 FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.40978				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.14446				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.45435				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.91964				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	101.16722				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.24916				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 02/02/2021 Spot Bond					0.00000	99.98544				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC331 On 02/02/2021 Spot Bond					0.00000	99.98544				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC332 On 05/03/2021 Spot Bond					0.00000	100.70223				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC334 On 31/05/2024 Spot Bond					0.00000	101.04908				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	106.46295				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	102.20071				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	100.82484				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	101.43223				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.60977				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.93923				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 17/08/2021 Spot Bond					0.00000	100.94251				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	100.65651				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.26756				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 03/08/2021 Spot Bond					0.00000	99.97309				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC345 On 20/12/2025 Spot Bond					0.00000	100.85240				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	100.90247				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.05109				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC349 On 31/07/2023 Spot Bond					0.00000	100.04826				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC350 On 31/07/2021 Spot Bond					0.00000	100.04352				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC351 On 31/08/2023 Spot Bond					0.00000	101.03193				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC352 On 02/05/2023 Spot Bond					0.00000	100.54047				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC353 On 31/07/2023 Spot Bond					0.00000	100.04907				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC354 On 30/09/2021 Spot Bond					0.00000	100.50629				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC355 On 31/07/2023 Spot Bond					0.00000	100.04915				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.04781				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.91500	2.91500	2.91500	166.90285				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.85500	2.85500	2.85500	167.00065				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.83500	2.83500	2.83500	167.03327				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.83000	95.17248	4.83000	95.15995				0.00	0	
Total FRI33 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 FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.10000	102.38851	5.10000	102.37426				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.57179				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.00017				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.66350				0.00	616,000,000	262,000,00
Total FRJ22 SPOT										0.00	616,000,000	262,000,00
Total For FRJ22										0.00	616,000,000	262,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.09806				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.62703				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.34283				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.09646				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.22332				0.00	0	300,000,00
Total FRJ27 SPOT										0.00	0	300,000,00
Total For FRJ27										0.00	0	300,000,00
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.63287				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.67800	4.67800	4.67800	87.99287				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS100 On 31/01/2038 Spot Bond			5.02000	5.02000	5.02000	103.45636				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS101 On 23/01/2024 Spot Bond					0.00000	99.52971				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.09524				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			5.16000	101.58591	5.16000	101.57160				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			5.15000	203.99701	5.15000	203.96850				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.30000	99.74234	5.30000	99.72792				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			5.18000	5.18000	5.18000	203.36334				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.52000	142.38917	3.52000	142.37545				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	123.37052	3.70500	123.35800				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.10000	102.38851	5.10000	102.37426			1,326,000,000,000.00	260,000,000	130,000,000	
Total FRS119 SPOT									1,326,000,000,000.00	260,000,000	130,000,000	
Total For FRS119									1,326,000,000,000.00	260,000,000	130,000,000	
FRS119 On 07/12/2033 Spot Bond			5.30000	200.99331	5.30000	200.96441			0.00	0	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.35000	200.00400	5.35000	199.97498			0.00	0	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS122 On 31/01/2025 Spot Bond			3.05000	180.75231	3.05000	144.93760				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.38000	199.41327	5.38000	199.38417				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.30000	99.74234	5.30000	99.72792				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			5.06000	178.78924	5.06000	178.76470				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.05000	90.52684	6.05000	90.51194				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.95000	180.03132	4.95000	180.00716				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			5.01000	179.35260	5.01000	179.32823				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.89000	189.68828	5.89000	189.65803				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			6.00000	91.10817	6.00000	91.09328				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.30000	5.30000	5.30000	99.72792				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.28000	100.00322	5.28000	99.98881				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.82000	181.51206	4.82000	181.48831				0.00	0	
Total FRS137 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 FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.66000	194.00078	5.66000	193.97103				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.95000	180.03132	4.95000	180.00716				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.95000	180.03132	4.95000	180.00716				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.24000	176.77793	5.24000	176.75281				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.82000	140.78204	3.82000	140.76731				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.97500	168.45424	1.97500	168.44509				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.30000	176.11328	5.30000	176.08799				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.34000	175.67180	5.34000	175.64637				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.79000	140.94180	3.79000	140.92718				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.81500	181.56928	4.81500	181.54555				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.35000	5.35000	5.35000	175.53616				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 06/06/2025 Spot Bond					0.00000	15.89431				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS17(On 01/08/2022 Spot Bond					0.00000	6.05950				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	100.20722				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	100.22811				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	100.69521				0.00	345,000,000	115,000,00
Total FRS180 SPOT										0.00	345,000,000	115,000,00
Total For FRS180										0.00	345,000,000	115,000,00
FRS18(On 27/09/2025 Spot Bond					0.00000	100.58548				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 04/10/2021 Spot Bond					0.00000	146.92347				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	162.45713				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	159.39975				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	160.29480				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS188 On 23/01/2024 Spot Bond					0.00000	132.83370				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	23.02526				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	99.94971				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	99.94161				0.00	246,000,000	82,000,000
Total FRS199 SPOT										0.00	246,000,000	82,000,000
Total For FRS199										0.00	246,000,000	82,000,000
FRS200 On 12/08/2025 Spot Bond					0.00000	101.18028				0.00	276,000,000	92,000,000
Total FRS200 SPOT										0.00	276,000,000	92,000,000
Total For FRS200										0.00	276,000,000	92,000,000
FRS201 On 06/08/2025 Spot Bond					0.00000	100.97051				0.00	366,000,000	122,000,000
Total FRS201 SPOT										0.00	366,000,000	122,000,000
Total For FRS201										0.00	366,000,000	122,000,000
FRS202 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS205 On 15/03/2021 Spot Bond					0.00000	117.62806				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.28196				0.00	297,000,000	99,000,000
Total FRS206 SPOT										0.00	297,000,000	99,000,000
Total For FRS206										0.00	297,000,000	99,000,000
FRS209 On 18/11/2024 Spot Bond					0.00000	101.02182				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS213 On 03/09/2021 Spot Bond					0.00000	124.65709				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS214 On 04/03/2021 Spot Bond					0.00000	116.03993				0.00	0	
Total FRS214 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 FRS214										0.00	0	
FRS214 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.56510				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	100.73979				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	100.65651				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	100.07613				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS229 On 14/08/2027 Spot Bond					0.00000	101.17500				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	104.37795				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 04/03/2021 Spot Bond					0.00000	103.58547				0.00	0	
Total FRS236 SPOT										0.00	0	
Total For FRS236										0.00	0	
FRS236 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	107.15130				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	102.21849				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24(On 31/03/2032 Spot Bond					0.00000	98.48810				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24(On 04/12/2022 Spot Bond					0.00000	101.11677				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	101.33861				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24(On 29/12/2025 Spot Bond					0.00000	97.87178				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24(On 20/12/2021 Spot Bond					0.00000	100.29107				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24(On 19/01/2024 Spot Bond					0.00000	100.32567				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			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.04000	2.04000	2.04000	313.88815				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.78000	316.06403	1.78000	316.04867				0.00	0	1,270,000,00
Total FRS37 SPOT										0.00	0	1,270,000,00

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 FRS37										0.00	0	1,270,000,00
FRS43 On 07/12/2023 Spot Bond			1.78000	1.78000	1.78000	316.04867				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.21500	169.71347	1.21500	169.70778				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.21500	169.71347	1.21500	169.70778				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	99.95786				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.00000	95.12056	5.00000	95.10758				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.67000	67.76004	4.67000	101.19003				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	145.54490				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	144.00477				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.84000	2.84000	2.84000	307.35350				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.78500	4.78500	4.78500	109.08120				0.00	0	400,000,00
Total FRX23 SPOT										0.00	0	400,000,00
Total For FRX23										0.00	0	400,000,00
FRX24 On 10/12/2024 Spot Bond			5.53500	119.44829	5.53500	119.43038				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			5.88500	115.21624	5.88500	115.19777				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			6.64500	116.50541	6.64500	116.48448				4,651,500,000,000.00	700,000,000	700,000,000
Total FRX26 SPOT										4,651,500,000,000.00	700,000,000	700,000,000
Total For FRX26										4,651,500,000,000.00	700,000,000	700,000,000
FRX27 On 07/03/2027 Spot Bond			6.76500	121.02226	6.76500	121.00002				879,450,000,000.00	130,000,000	130,000,000
Total FRX27 SPOT										879,450,000,000.00	130,000,000	130,000,000
Total For FRX27										879,450,000,000.00	130,000,000	130,000,000
FRX28 On 26/07/2028 Spot Bond			7.09500	117.51971	7.09500	117.49709				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.19000	109.84714	8.19000	109.82279				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.67500	109.71005	8.67500	109.68473				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			8.53000	117.73134	8.53000	117.70433				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.73500	78.96667	10.73500	78.94399				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.42026				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.71999				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.93798				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.83220				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.88807				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.92199				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.93196				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.14953				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.41199				0.00	327,200,000	327,200,000
Total GBL05 SPOT										0.00	327,200,000	327,200,000
Total For GBL05										0.00	327,200,000	327,200,000
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.84694				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.98559				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.80097				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.85881				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.25350				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.24500	105.96143	4.24500	105.94919				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.47242				0.00	0	
Total GRT07 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 GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	101.15167				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.14172				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.33614				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.74500	113.87975	5.74500	113.86203				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.73845				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.29590				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.23500	107.48477	8.23500	107.46095				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.20001				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.31086				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.53426				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.10308				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.66273				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.09856				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.67922				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.70806				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	97.20684				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.84227				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	97.68142				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.23133				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.59733				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.55158				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.46681				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.00012				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT40 On 20/11/2022 Spot Bond					0.00000	99.55134				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.11067				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.98584				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.62066				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.58903				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.53366				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.48753				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.56329				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.01679				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.43732				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.85800				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	99.86290				0.00	0	
Total HILB07 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 HILB07									0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	97.73321			0.00	0	
Total HILB08 SPOT									0.00	0	
Total For HILB08									0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.78910			0.00	0	
Total HILB09 SPOT									0.00	0	
Total For HILB09									0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.25587			0.00	0	
Total HILB10 SPOT									0.00	0	
Total For HILB10									0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.99744			0.00	0	
Total HILB11 SPOT									0.00	0	
Total For HILB11									0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.84876			0.00	0	
Total HILB12 SPOT									0.00	0	
Total For HILB12									0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.80220			0.00	0	
Total HILB13 SPOT									0.00	0	
Total For HILB13									0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.49900			0.00	0	
Total HPF11 SPOT									0.00	0	
Total For HPF11									0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.46847			0.00	0	
Total HPF12 SPOT									0.00	0	
Total For HPF12									0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.45981			0.00	0	
Total HPF13 SPOT									0.00	0	
Total For HPF13									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.38000	311.11043	2.38000	311.09024		1,380,400,000,000.00	580,000,000	290,000,00	
Total HWAY23 SPOT								1,380,400,000,000.00	580,000,000	290,000,00	
Total For HWAY23								1,380,400,000,000.00	580,000,000	290,000,00	
HWAY2 On 07/12/2024 Spot Bond			2.73000	2.73000	2.73000	315.38846		0.00	0	0	
Total HWAY24 SPOT								0.00	0	0	
Total For HWAY24								0.00	0	0	
HWAY3 On 28/08/2030 Spot Bond			9.74000	108.26956	9.74000	108.24158		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.16000	75.05573	5.16000	95.02100				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.39500	85.44488	11.39500	85.41873				0.00	0	4,350,000,00
Total HWAY34 SPOT										0.00	0	4,350,000,00
Total For HWAY34										0.00	0	4,350,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.29314	100.00000	9.27234				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.45500	84.63074	11.45500	84.60471				0.00	0	5,020,000,00
Total HWAY35 SPOT										0.00	0	5,020,000,00
Total For HWAY35										0.00	0	5,020,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.29224	100.00000	9.27145				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	100.41006				0.00	0	25,000,000,00
Total HWF11 SPOT										0.00	0	25,000,000,00
Total For HWF11										0.00	0	25,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.21023				0.00	0	10,000,000,00
Total HWF12 SPOT										0.00	0	10,000,000,00
Total For HWF12										0.00	0	10,000,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.85090				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.36500	148.77718	2.37000	148.73914			351,968,659,724,000.00	148,823,957,600	321,988,919,30	
Total I2025 SPOT									51,968,659,724,000.00	148,823,957,600	321,988,919,30	
Total For I2025									51,968,659,724,000.00	148,823,957,600	321,988,919,30	
I2029 On 31/03/2029 Spot Bond			3.77500	105.45280	3.77500	105.44197			90,840,995,245,000.00	24,063,839,800	201,614,732,00	
Total I2029 SPOT									10,840,995,245,000.00	24,063,839,800	201,614,732,00	
Total For I2029									10,840,995,245,000.00	24,063,839,800	201,614,732,00	
I2033 On 28/02/2033 Spot Bond			4.33000	100.18813	4.33000	100.17629			122,172,966,914,000.00	28,215,465,800	186,901,013,70	
Total I2033 SPOT									12,172,966,914,000.00	28,215,465,800	186,901,013,70	
Total For I2033									12,172,966,914,000.00	28,215,465,800	186,901,013,70	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2038 On 31/01/2038 Spot Bond			4.37000	112.78813	4.40000	112.32313			266,211,071,798,000.00	60,917,865,400	319,163,340,30
Total I2038 SPOT									36,211,071,798,000.00	60,917,865,400	319,163,340,30
Total For I2038									36,211,071,798,000.00	60,917,865,400	319,163,340,30
I2046 On 31/03/2046 Spot Bond			4.42500	102.10847	4.42500	102.09622			14,067,747,600,000.00	3,179,152,000	415,779,874,10
Total I2046 SPOT									14,067,747,600,000.00	3,179,152,000	415,779,874,10
Total For I2046									14,067,747,600,000.00	3,179,152,000	415,779,874,10
I2050 On 31/12/2050 Spot Bond			4.43500	103.00170	4.49000	101.94163			333,914,553,419,000.00	75,290,767,400	409,064,029,90
Total I2050 SPOT									33,914,553,419,000.00	75,290,767,400	409,064,029,90
Total For I2050									33,914,553,419,000.00	75,290,767,400	409,064,029,90
IBL101 On 24/05/2022 Spot Bond			5.58000	5.58000	5.58000	106.06991			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	102.05741			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.50000	310.13119	2.50000	310.11006			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	101.30776			0.00	0	
Total IBL110 SPOT									0.00	0	
Total For IBL110									0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.86480			0.00	0	
Total IBL113 SPOT									0.00	0	
Total For IBL113									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.08487			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.90878			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.99348			0.00	0	
Total IBL119 SPOT									0.00	0	
Total For IBL119									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.58731			0.00	0	1,000,000,00
Total IBL123 SPOT									0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL123										0.00	0	1,000,000,00
IBL124 On 14/02/2024 Spot Bond					0.00000	100.99403				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.29622				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.95254				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.27886				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.12487				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.57026				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.19322				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.96986				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.90297				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.81395				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.74516				0.00	138,000,000	46,000,00
Total IBL138 SPOT										0.00	138,000,000	46,000,00
Total For IBL138										0.00	138,000,000	46,000,00
IBL140 On 14/02/2021 Spot Bond					0.00000	100.90975				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.89706				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.89204				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.65005				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.63946				0.00	342,000,000	114,000,000
Total IBL145 SPOT										0.00	342,000,000	114,000,000
Total For IBL145										0.00	342,000,000	114,000,000
IBL147 On 03/07/2025 Spot Bond					0.00000	100.44018				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.77450				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.81164				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	102.90624				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.88412				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.16037				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.13546				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL157 On 21/01/2023 Spot Bond					0.00000	100.13988				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.32500	1.32500	1.32500	169.52414				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.22500	115.71307	6.22500	115.69379				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.23010				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.61500	169.04896	1.61500	169.04143				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.65500	111.13240	4.65500	111.11826				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	101.25110				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.46500	103.80132	4.46500	103.78879				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	81.32076	100.00000	81.14884				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	101.04588				0.00	327,000,000	109,000,000
Total IBL89 SPOT										0.00	327,000,000	109,000,000
Total For IBL89										0.00	327,000,000	109,000,000
IBL95 On 12/09/2021 Spot Bond					0.00000	101.35698				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.66991				0.00	0	
Total IBL98 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 IBL98										0.00	0	
IDCG0€ On 24/11/2024 Spot Bond			7.45500	108.65968	7.45500	108.63771				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG0€ On 13/05/2030 Spot Bond			9.73500	111.75892	9.73500	112.03353				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG1€ On 05/12/2021 Spot Bond					0.00000	100.81289				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11€ On 05/12/2026 Spot Bond			8.05500	114.31439	8.05500	114.28960				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG1€ On 26/04/2021 Spot Bond					0.00000	100.07062				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG1€ On 26/04/2023 Spot Bond					0.00000	98.90770				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG1€ On 12/11/2021 Spot Bond					0.00000	101.02518				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG1€ On 12/11/2023 Spot Bond					0.00000	99.79297				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG1€ On 12/11/2025 Spot Bond					0.00000	99.49010				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17€ On 08/02/2024 Spot Bond					0.00000	101.15672				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG1€ On 12/03/2022 Spot Bond					0.00000	100.66394				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG1€ On 12/03/2024 Spot Bond					0.00000	99.02537				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.61558				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.94800				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.15057				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.70202				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			6.93500	107.22230	6.93500	107.20222				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.32000	103.31336	5.32000	103.29846				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	
ING362 On 24/02/2021 Spot Bond					0.00000	100.93829				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.70217				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.31259				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	95.17902				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV01 On 12/08/2024 Spot Bond					0.00000	101.98247				0.00	0	1,000,000,00
Total INLV01 SPOT										0.00	0	1,000,000,00
Total For INLV01										0.00	0	1,000,000,00
INLV03 On 11/02/2021 Spot Bond					0.00000	101.75930				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.76500	99.83347	6.76500	106.18819				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.16198				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	100.23353				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.70235				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.60769				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.61883				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.25889				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.73028				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	99.94476				0.00	195,000,000	65,000,00
Total IPF24 SPOT										0.00	195,000,000	65,000,00
Total For IPF24										0.00	195,000,000	65,000,00
IPF25 On 15/10/2023 Spot Bond					0.00000	100.25243				0.00	0	
Total IPF25 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 IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.15640				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.17920				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.51065				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.80133				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.42805				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.72400				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.01509	2.75000	100.00754				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.71000	171.64781	5.71000	171.62126				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	101.72043				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			6.76500	99.83347	6.76500	106.03846				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.53131				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	101.31166				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.86994				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.71500	3.71500	3.71500	165.60701				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.30247				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.58500	106.88159	7.58500	106.85961				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	103.44615				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.60000	7.60000	7.60000	106.19812				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.00013				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.21500	168.05952	2.21500	168.04928				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.75721				0.00	0	200,000,00
Total IV046 SPOT										0.00	0	200,000,00
Total For IV046										0.00	0	200,000,00
IV050 On 26/06/2024 Spot Bond					0.00000	102.35426				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.61000	172.72480	5.61000	172.69855				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC034 On 30/06/2021 Spot Bond					0.00000	100.50101				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.76500	99.62139	10.76500	99.59343				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.08000	105.51537	6.08000	105.49802				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.56224				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.57609				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.56686				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.45241				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.73000	103.16822	5.73000	103.15230				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.79026				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.29876				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.24467				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.46491				0.00	0	
Total IVC136 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 IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	101.00558				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.37634				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.86495				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.41841				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.46968				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.59939				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.25153				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.20293				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.97371				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC154 On 05/02/2021 Spot Bond					0.00000	99.95079				0.00	0	
Total IVC154 SPOT										0.00	0	
Total For IVC154										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.14202				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.48665				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.71495				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.70347				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.53061				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	102.03060				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.23872				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.82825				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.48374				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.34588				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	99.31410				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC180 On 23/03/2021 Spot Bond					0.00000	99.31409				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.04379				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	101.12494				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.75248				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.60840				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	100.49259				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.86209	7.40000	100.84196				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.92763				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	101.00433				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	30,000,000,000	30,000,000,000	
Total IVC189 SPOT									10,000,000,000,000.00	30,000,000,000	30,000,000,000	
Total For IVC189									10,000,000,000,000.00	30,000,000,000	30,000,000,000	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.71313				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVZ024 On 28/01/2021 Spot Bond			3.95000	3.95000	3.95000	3.95000				0.00	0	
Total IVZ024 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 IVZ024										0.00	0	
IVZ025 On 04/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.91350				0.00	0	
Total IVZ025 SPOT										0.00	0	
Total For IVZ025										0.00	0	
IVZ026 On 09/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.85951				0.00	0	
Total IVZ026 SPOT										0.00	0	
Total For IVZ026										0.00	0	
IVZ027 On 11/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.83793				0.00	0	
Total IVZ027 SPOT										0.00	0	
Total For IVZ027										0.00	0	
IVZ028 On 16/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.78403				0.00	0	
Total IVZ028 SPOT										0.00	0	
Total For IVZ028										0.00	0	
IVZ029 On 18/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.76248				0.00	0	
Total IVZ029 SPOT										0.00	0	
Total For IVZ029										0.00	0	
IVZ030 On 23/02/2021 Spot Bond			4.05000	4.05000	4.05000	99.70131				0.00	0	
Total IVZ030 SPOT										0.00	0	
Total For IVZ030										0.00	0	
IVZ031 On 25/02/2021 Spot Bond			4.05000	4.05000	4.05000	99.67925				0.00	0	
Total IVZ031 SPOT										0.00	0	
Total For IVZ031										0.00	0	
IVZ032 On 04/03/2021 Spot Bond			4.05000	4.05000	4.05000	99.60214				0.00	0	
Total IVZ032 SPOT										0.00	0	
Total For IVZ032										0.00	0	
IVZ033 On 11/03/2021 Spot Bond			4.05000	4.05000	4.05000	99.52514				0.00	0	
Total IVZ033 SPOT										0.00	0	
Total For IVZ033										0.00	0	
IVZ034 On 18/03/2021 Spot Bond			4.05000	4.05000	4.05000	99.44827				0.00	0	
Total IVZ034 SPOT										0.00	0	
Total For IVZ034										0.00	0	
IVZ035 On 25/03/2021 Spot Bond			4.10000	4.10000	4.10000	99.36380				0.00	0	
Total IVZ035 SPOT										0.00	0	
Total For IVZ035										0.00	0	
IVZ036 On 01/04/2021 Spot Bond			4.10000	4.10000	4.10000	99.28623				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ036 SPOT										0.00	0	
Total For IVZ036										0.00	0	
IVZ037 On 08/04/2021 Spot Bond			4.10000	4.10000	4.10000	99.20878				0.00	0	
Total IVZ037 SPOT										0.00	0	
Total For IVZ037										0.00	0	
IVZ038 On 22/04/2021 Spot Bond			4.10000	4.10000	4.10000	99.05424				0.00	0	
Total IVZ038 SPOT										0.00	0	
Total For IVZ038										0.00	0	
IVZ039 On 29/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		250,000,000,000,000.00		22,500,000,000	22,500,000,000	
Total IVZ039 SPOT								50,000,000,000,000.00		22,500,000,000	22,500,000,000	
Total For IVZ039								50,000,000,000,000.00		22,500,000,000	22,500,000,000	
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	100.79929				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.41840				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.31500	105.50424	6.31500	105.48622				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	99.15762				0.00	300,000,000	100,000,000
Total KAP012 SPOT										0.00	300,000,000	100,000,000
Total For KAP012										0.00	300,000,000	100,000,000
KAP013 On 24/05/2022 Spot Bond					0.00000	98.79910				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.19035				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	96.41635				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP016 On 29/04/2022 Spot Bond					0.00000	99.68310				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.20797				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.10873				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.02500	131.55322	8.02500	131.52463				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	96.45850				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	94.34774				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.54500	106.18925	6.54500	106.17047				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	94.88958				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.56500	108.57901	8.56500	108.55400				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	99.43367				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.01101				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.81000	96.29787	11.81000	96.26735				0.00	0	
Total LBK28 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.61500	101.70230	9.61500	101.67606				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	96.00678				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.49305				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	99.89865				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.38673				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.70462				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.25029				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	85.10134				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.87478				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.11500	109.75754	6.11500	109.73938				0.00	0	2,500,000,00
Total LGL06 SPOT										0.00	0	2,500,000,00
Total For LGL06										0.00	0	2,500,000,00
LGL07 On 04/10/2022 Spot Bond					0.00000	101.70254				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	102.01825				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.20240				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.64660				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.89533				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	101.71060				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	102.01665				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.00028				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	101.34049				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	101.37766				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.95191				0.00	1,176,000,000	588,000,000
Total LRFA3 SPOT										0.00	1,176,000,000	588,000,000
Total For LRFA3										0.00	1,176,000,000	588,000,000
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.99180				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.02172				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MAQ19 On 29/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total MAQ193 SPOT										0.00	0	
Total For MAQ193										0.00	0	
MAQ19 On 03/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	105,000,000,000	105,000,000,000	
Total MAQ194 SPOT									10,000,000,000,000.00	105,000,000,000	105,000,000,000	
Total For MAQ194									10,000,000,000,000.00	105,000,000,000	105,000,000,000	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.98362				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	101.16683				0.00	0	3,000,000,000
Total MBF061 SPOT										0.00	0	3,000,000,000
Total For MBF061										0.00	0	3,000,000,000
MBF06 On 07/06/2022 Spot Bond					0.00000	100.94364				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.56351				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.74073				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.81362				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.88637				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.81588				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03 On 23/02/2021 Spot Bond					0.00000	100.87542				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.88306				0.00	0	
Total MBP040 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 MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	100.25639				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	100.21125				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.01620				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.45734				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.59040				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	101.16934				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.82960				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.45735				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.46688				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.27282				0.00	2,500,000,000	2,500,000,000
Total MBP050 SPOT										0.00	2,500,000,000	2,500,000,000
Total For MBP050										0.00	2,500,000,000	2,500,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	100.75434				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			4.89000	104.43089	4.89000	104.41698				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			6.96500	6.96500	6.96500	121.90324				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.36500	107.66429	5.36500	113.07021				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.28599				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.18422				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	99.80782				0.00	0	1,000,000,00
Total MML01 SPOT										0.00	0	1,000,000,00
Total For MML01										0.00	0	1,000,000,00
MML02 On 10/12/2026 Spot Bond			7.58500	109.29846	7.58500	109.27611				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.30125				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.04768				0.00	1,288,019,000	641,207,60
Total MTN09 SPOT										0.00	1,288,019,000	641,207,60
Total For MTN09										0.00	1,288,019,000	641,207,60
MTN10 On 11/10/2024 Spot Bond					0.00000	99.20318				0.00	0	410,000,00
Total MTN10 SPOT										0.00	0	410,000,00
Total For MTN10										0.00	0	410,000,00
MTN11 On 04/06/2021 Spot Bond					0.00000	100.69512				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.31679				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN13 On 04/06/2025 Spot Bond					0.00000	98.73664				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	99.88016				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	99.87526				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.18851				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.21772				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.38075				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.80467				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.60979				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.03676				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.04708				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.53500	103.09978	7.53500	103.07872				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.05109				0.00	0	830,000,00
Total MTN24 SPOT										0.00	0	830,000,00

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 MTN24										0.00	0	830,000,00
MTNC2 On 11/05/2021 Spot Bond					0.00000	99.85322				0.00	0	
Total MTNC22 SPOT										0.00	0	
Total For MTNC22										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR0 On 22/02/2021 Spot Bond					0.00000	101.01768				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR0 On 22/11/2021 Spot Bond					0.00000	100.99861				0.00	111,886,600	55,943,30
Total MWAR03 SPOT										0.00	111,886,600	55,943,30
Total For MWAR03										0.00	111,886,600	55,943,30
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.99861				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	101.07509				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.43820				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.22628				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.66788				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	100.86170				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	101.23381				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.58001				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.74783				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.89031				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.02119				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.58500	106.20152	5.58500	106.18536				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.16500	108.91627	6.16500	108.89801				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.46500	108.87124	8.46500	108.84631				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.18012				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.18606				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.03867				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.17411				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.09402				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK12/On 19/03/2021 Spot Bond			5.46500	103.98935	5.46500	103.97390				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12/On 19/03/2021 Spot Bond			9.38000	103.49316	9.38000	103.46688				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13/On 19/03/2024 Spot Bond			5.73000	114.93800	5.73000	114.92007				0.00	0	400,000,00
Total NBK13A SPOT										0.00	0	400,000,00
Total For NBK13A										0.00	0	400,000,00
NBK14/On 25/06/2021 Spot Bond			4.61500	102.78655	4.61500	102.77379				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15/On 11/02/2022 Spot Bond			5.03000	107.88661	5.03000	107.87204				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16/On 12/02/2025 Spot Bond			5.58500	118.19262	5.58500	118.17494				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17/On 22/04/2026 Spot Bond			6.35500	118.54945	6.35500	118.52908				0.00	0	1,220,000,00
Total NBK17A SPOT										0.00	0	1,220,000,00
Total For NBK17A										0.00	0	1,220,000,00
NBK19/On 01/06/2022 Spot Bond			5.56000	106.80382	5.56000	106.78773				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20/On 01/06/2026 Spot Bond			6.34500	119.68538	6.34500	119.66485				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK20/On 25/06/2021 Spot Bond					0.00000	100.60660				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21/On 21/07/2027 Spot Bond			7.38500	116.79572	7.38500	116.77233				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22/On 19/11/2022 Spot Bond			4.65500	111.28393	4.65500	111.26979				0.00	0	
Total NBK22A 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 NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.07000	121.13987	6.07000	121.11985				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.11000	122.57005	7.11000	122.54640				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24 On 11/02/2022 Spot Bond					0.00000	101.09436				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.12500	5.12500	5.12500	115.47127				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	104.24837				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	27.08877	100.00000	27.02816				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.17701				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			7.29500	119.17653	7.29500	119.15294				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.06000	111.48850	5.06000	111.47337				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			6.45500	118.52140	6.45500	118.50061				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.69000	115.12885	5.69000	115.11130				0.00	0	680,000,00
Total NBK30A SPOT										0.00	0	680,000,00
Total For NBK30A										0.00	0	680,000,00
NBK30 On 18/02/2021 Spot Bond					0.00000	101.11572				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.81500	111.25470	5.81500	111.23709				12,211,500,000,000.00	2,100,000,000	1,050,000,000
Total NBK31A SPOT										12,211,500,000,000.00	2,100,000,000	1,050,000,000
Total For NBK31A										12,211,500,000,000.00	2,100,000,000	1,050,000,000
NBK311 On 17/02/2023 Spot Bond					0.00000	101.39232				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK341 On 10/05/2021 Spot Bond					0.00000	101.29764				0.00	324,000,000	108,000,000
Total NBK34B SPOT										0.00	324,000,000	108,000,000
Total For NBK34B										0.00	324,000,000	108,000,000
NBK351 On 10/05/2023 Spot Bond					0.00000	103.34259				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK361 On 10/05/2026 Spot Bond					0.00000	102.82540				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK381 On 02/08/2021 Spot Bond					0.00000	100.51366				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.26000	9.26000	9.26000	71.82424				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK401 On 31/07/2026 Spot Bond					0.00000	103.31278				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK421 On 21/02/2022 Spot Bond					0.00000	101.38188				0.00	186,000,000	62,000,000
Total NBK42B SPOT										0.00	186,000,000	62,000,000
Total For NBK42B										0.00	186,000,000	62,000,000
NBK431 On 20/02/2024 Spot Bond					0.00000	102.93384				0.00	0	300,000,000
Total NBK43B SPOT										0.00	0	300,000,000
Total For NBK43B										0.00	0	300,000,000
NBK441 On 15/02/2021 Spot Bond					0.00000	100.99366				0.00	700,000,000	350,000,000
Total NBK44B SPOT										0.00	700,000,000	350,000,000
Total For NBK44B										0.00	700,000,000	350,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK45I On 15/02/2023 Spot Bond					0.00000	102.04884				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.11061				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.62428				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	101.11249				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.59002				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	102.36186				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.32897				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.45599				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.64752				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.95455				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.44614				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.00002				0.00	0	
Total NBKB56 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 NBKB56									0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.09344			0.00	0	
Total NBKB57 SPOT									0.00	0	
Total For NBKB57									0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.34472			0.00	0	
Total NBKB58 SPOT									0.00	0	
Total For NBKB58									0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.22499			0.00	0	
Total NBKB59 SPOT									0.00	0	
Total For NBKB59									0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.32943			0.00	0	
Total NBKB60 SPOT									0.00	0	
Total For NBKB60									0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.83235			0.00	0	
Total NBKB61 SPOT									0.00	0	
Total For NBKB61									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.65659			0.00	0	
Total NCLN82 SPOT									0.00	0	
Total For NCLN82									0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NCLN82/JIBAR SPOT									0.00	0	
Total For NCLN82/JIBAR									0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.43000	109.97431	8.43000	109.94922			0.00	0	
Total NCLN83 SPOT									0.00	0	
Total For NCLN83									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.65087			0.00	0	
Total NCLN84 SPOT									0.00	0	
Total For NCLN84									0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.46500	109.35456	8.46500	109.32951			0.00	0	
Total NCLN85 SPOT									0.00	0	
Total For NCLN85									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.65659			0.00	0	
Total NCLN87 SPOT									0.00	0	
Total For NCLN87									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.66561				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.67703				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	103.64041				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.76610				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	100.20079				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.77371				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.13149				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.87126				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.49147				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.55711				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	100.81119				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.13906				0.00	0	
Total NGL06 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 NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.06136				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.31173				0.00	279,000,000	93,000,00
Total NGL08 SPOT										0.00	279,000,000	93,000,00
Total For NGL08										0.00	279,000,000	93,000,00
NGLT1 On 01/07/2022 Spot Bond					0.00000	104.87735				0.00	0	1,620,000,00
Total NGLT1A SPOT										0.00	0	1,620,000,00
Total For NGLT1A										0.00	0	1,620,000,00
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.00687				0.00	0	1,220,000,00
Total NGLT1B SPOT										0.00	0	1,220,000,00
Total For NGLT1B										0.00	0	1,220,000,00
NGT10 On 25/03/2024 Spot Bond					0.00000	102.91387				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	102.65455				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	101.44780				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	99.90986				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	101.61074				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	102.97927	13.50000	102.94254				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.11919				0.00	0	710,000,00
Total NHM006 SPOT										0.00	0	710,000,00
Total For NHM006										0.00	0	710,000,00
NHM00 On 16/04/2022 Spot Bond					0.00000	100.28752				0.00	0	1,460,000,00

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 NHM007 SPOT										0.00	0	1,460,000,00
Total For NHM007										0.00	0	1,460,000,00
NHM00 On 26/04/2022 Spot Bond					0.00000	100.12180				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.33131				0.00	0	4,370,000,00
Total NHM011 SPOT										0.00	0	4,370,000,00
Total For NHM011										0.00	0	4,370,000,00
NHM01 On 13/06/2022 Spot Bond					0.00000	100.99031				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	101.17685				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.93019				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	99.79255				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	101.04588				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	101.31301				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.35894				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	101.31051				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.35000	5.35000	5.35000	199.97498				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NI210 On 31/03/2028 Spot Bond			4.32000	4.32000	4.32000	187.31704				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	144.52521				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.07500	4.07500	4.07500	103.14297				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			5.15000	5.15000	5.15000	101.70484		1,442,000,000,000.00		280,000,000	140,000,000	
Total NI38 SPOT								1,442,000,000,000.00		280,000,000	140,000,000	
Total For NI38								1,442,000,000,000.00		280,000,000	140,000,000	
NILB11 On 31/01/2025 Spot Bond			3.23000	3.23000	3.23000	143.95012				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	121,000,000
Total NILB12 SPOT										0.00	0	121,000,000
Total For NILB12										0.00	0	121,000,000
NILB13 On 31/01/2025 Spot Bond			3.62000	3.62000	3.62000	141.83706				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.96500	3.96500	3.96500	191.58592				0.00	0	500,000,000
Total NILB14 SPOT										0.00	0	500,000,000
Total For NILB14										0.00	0	500,000,000
NILB15 On 31/03/2028 Spot Bond			4.11000	189.85017	4.11000	189.82895				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.26500	100.19943	5.26500	100.18504				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.52459				0.00	0	2,500,000,000
Total NN011 SPOT										0.00	0	2,500,000,000

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 NN011										0.00	0	2,500,000,00
NN014 On 10/09/2024 Spot Bond					0.00000	102.77917				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.79711				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	97.03626				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	131.40915				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	102.92673				0.00	273,000,000	91,000,00
Total NN022 SPOT										0.00	273,000,000	91,000,00
Total For NN022										0.00	273,000,000	91,000,00
NN023 On 07/11/2025 Spot Bond					0.00000	103.10811				0.00	324,000,000	108,000,00
Total NN023 SPOT										0.00	324,000,000	108,000,00
Total For NN023										0.00	324,000,000	108,000,00
NN026 On 21/11/2025 Spot Bond					0.00000	99.72800				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.99974				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	102.13930				0.00	327,000,000	109,000,00
Total NN034 SPOT										0.00	327,000,000	109,000,00
Total For NN034										0.00	327,000,000	109,000,00
NN036 On 28/02/2023 Spot Bond					0.00000	101.40500				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	115.96980				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.80795				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.01768				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.82072				0.00	354,000,000	118,000,00
Total NN040 SPOT										0.00	354,000,000	118,000,00
Total For NN040										0.00	354,000,000	118,000,00
NN043 On 03/03/2023 Spot Bond					0.00000	128.15627				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.37762				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	127.97028				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	129.01182				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.74009				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	119.97519				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	102.44686				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	103.24278				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	102.77037				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN058 On 18/09/2025 Spot Bond					0.00000	100.12215				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.78015				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	99.63783				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	108.91000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	106.98000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	110.68000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	109.47000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	108.40365				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF01: On 20/04/2021 Spot Bond					0.00000	99.88652				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF01: On 20/04/2021 Spot Bond					0.00000	99.88524				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	100.70911				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02(On 22/04/2021 Spot Bond					0.00000	99.85094				0.00	0	
Total NNF020 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 NNF020										0.00	0	
NNF02: On 18/11/2021 Spot Bond					0.00000	100.92756				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02: On 09/06/2021 Spot Bond					0.00000	100.64642				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF02: On 14/07/2021 Spot Bond					0.00000	100.23419				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF03: On 01/08/2022 Spot Bond					0.00000	100.70911				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04: On 05/08/2024 Spot Bond					0.00000	125.12745				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06: On 12/09/2024 Spot Bond					0.00000	107.85247				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	100.67212				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	85.36325				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2022 Spot Bond					0.00000	100.98716				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2023 Spot Bond					0.00000	100.98913				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2021 Spot Bond					0.00000	100.92208				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.72941				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.84946				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.06565				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.01776				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.81529				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	114.02041				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.84390				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.23500	112.93407	6.23500	112.91492				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.63000	196.70079	2.63000	196.68667				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			8.70500	121.94009	8.70500	121.91154				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA02 On 30/11/2028 Spot Bond			100.00000	14.28134	100.00000	14.24955				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	101.02959				0.00	168,000,000	56,000,000
Total NTC21 SPOT										0.00	168,000,000	56,000,000
Total For NTC21										0.00	168,000,000	56,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC22 On 15/02/2021 Spot Bond					0.00000	101.05431				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.09643				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.55396				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	101.04731				0.00	0	580,000,0€
Total NTC25 SPOT										0.00	0	580,000,0€
Total For NTC25										0.00	0	580,000,0€
NTC26 On 07/12/2023 Spot Bond					0.00000	100.12902				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.67201				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.68129				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.56319				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.78902				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.67816				0.00	0	20,300,000,0€
Total NTC32 SPOT										0.00	0	20,300,000,0€
Total For NTC32										0.00	0	20,300,000,0€
OMI01 On 22/11/2022 Spot Bond					0.00000	100.62728				0.00	0	
Total OMI01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.41500	109.14541	5.41500	109.12931				0.00	0	1,500,000,00
Total OML06 SPOT										0.00	0	1,500,000,00
Total For OML06										0.00	0	1,500,000,00
OML07 On 19/03/2025 Spot Bond			6.64500	119.42680	6.64500	119.40524				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			5.61500	112.26331	5.61500	112.24615				0.00	0	1,000,000,00
Total OML09 SPOT										0.00	0	1,000,000,00
Total For OML09										0.00	0	1,000,000,00
OML10 On 14/09/2025 Spot Bond			6.97000	121.42463	6.97000	121.40164				0.00	0	910,000,00
Total OML10 SPOT										0.00	0	910,000,00
Total For OML10										0.00	0	910,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	99.31162				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.28794				0.00	0	600,000,00
Total OML12 SPOT										0.00	0	600,000,00
Total For OML12										0.00	0	600,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.75150				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.77313				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.92034				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.35192				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	99.90519				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.88592				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.02169				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.16126				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.18120				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.20113				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			6.69500	119.47645	6.68500	119.50817			039,064,837,500,000.00	1,947,582,500,000	1,657,091,105,300	
Total R186 SPOT									19,064,837,500,000.00	947,582,500,000	657,091,105,300	
Total For R186									19,064,837,500,000.00	947,582,500,000	657,091,105,300	
R197 On 07/12/2023 Spot Bond			1.42500	319.04061	1.43000	318.98601			1,912,715,085,000.00	1,342,256,200	77,959,477,100	
Total R197 SPOT									1,912,715,085,000.00	1,342,256,200	77,959,477,100	
Total For R197									1,912,715,085,000.00	1,342,256,200	77,959,477,100	
R202 On 07/12/2033 Spot Bond			4.35000	220.96498	4.35000	220.93885			21,759,744,000,000.00	5,002,240,000	123,993,487,400	
Total R202 SPOT									21,759,744,000,000.00	5,002,240,000	123,993,487,400	
Total For R202									21,759,744,000,000.00	5,002,240,000	123,993,487,400	
R2023 On 28/02/2023 Spot Bond			4.59500	109.48077	4.56500	109.52811			641,737,700,000,000.00	139,660,000,000	611,996,200,000	
Total R2023 SPOT									11,737,700,000,000.00	139,660,000,000	611,996,200,000	
Total For R2023									11,737,700,000,000.00	139,660,000,000	611,996,200,000	
R2030 On 31/01/2030 Spot Bond			8.74000	95.49896	8.74000	95.47639			967,053,575,800,000.00	1,025,978,670,000	2,581,503,156,400	
Total R2030 SPOT									17,053,575,800,000.00	25,978,670,000	581,503,156,400	
Total For R2030									17,053,575,800,000.00	25,978,670,000	581,503,156,400	
R2032 On 31/03/2032 Spot Bond			9.67000	93.24787	9.67000	93.22368			123,847,483,750,000.00	219,632,625,000	1,049,823,215,200	
Total R2032 SPOT									13,847,483,750,000.00	219,632,625,000	1,049,823,215,200	
Total For R2032									13,847,483,750,000.00	219,632,625,000	1,049,823,215,200	
R2035 On 28/02/2035 Spot Bond			10.42500	92.47597	10.42500	92.45001			753,541,595,335,000.00	264,128,690,200	1,403,507,915,200	
Total R2035 SPOT									13,541,595,335,000.00	264,128,690,200	403,507,915,200	
Total For R2035									13,541,595,335,000.00	264,128,690,200	403,507,915,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037 On 31/01/2037 Spot Bond			10.67500	83.53193	10.67500	83.50793		437,076,472,715,000.00	603,004,821,800	104,497,843,00	
Total R2037 SPOT								17,076,472,715,000.00	603,004,821,800	104,497,843,00	
Total For R2037								17,076,472,715,000.00	603,004,821,800	104,497,843,00	
R2040 On 31/01/2040 Spot Bond			10.79000	85.71285	10.79000	85.68797		357,123,040,000,000.00	125,776,000,000	100,665,982,80	
Total R2040 SPOT								17,123,040,000,000.00	125,776,000,000	100,665,982,80	
Total For R2040								17,123,040,000,000.00	125,776,000,000	100,665,982,80	
R2044 On 31/01/2044 Spot Bond			10.85500	82.36118	10.85500	82.33712		783,523,475,000,000.00	717,045,000,000	994,126,318,10	
Total R2044 SPOT								13,523,475,000,000.00	717,045,000,000	994,126,318,10	
Total For R2044								13,523,475,000,000.00	717,045,000,000	994,126,318,10	
R2048 On 28/02/2048 Spot Bond			10.76500	86.10948	10.76500	86.08454		387,753,666,000,000.00	1,429,424,400,000	1,351,220,855,80	
Total R2048 SPOT								17,753,666,000,000.00	429,424,400,000	351,220,855,80	
Total For R2048								17,753,666,000,000.00	429,424,400,000	351,220,855,80	
R208 On 31/03/2021 Spot Bond			3.75000	102.77314	3.75000	102.76265		675,000,000,000,000.00	180,000,000,000	512,850,000,00	
Total R208 SPOT								15,000,000,000,000.00	180,000,000,000	512,850,000,00	
Total For R208								15,000,000,000,000.00	180,000,000,000	512,850,000,00	
R209 On 31/03/2036 Spot Bond			10.34000	71.15621	10.34500	71.10743		170,328,800,000,000.00	403,320,000,000	832,523,620,60	
Total R209 SPOT								10,328,800,000,000.00	403,320,000,000	332,523,620,60	
Total For R209								10,328,800,000,000.00	403,320,000,000	332,523,620,60	
R210 On 31/03/2028 Spot Bond			3.61500	195.92340	3.61000	195.96661		90,074,057,034,000.00	24,916,751,600	112,108,674,90	
Total R210 SPOT								10,074,057,034,000.00	24,916,751,600	112,108,674,90	
Total For R210								10,074,057,034,000.00	24,916,751,600	112,108,674,90	
R212 On 31/01/2022 Spot Bond			0.92000	170.20608	0.96500	170.12627		17,527,840,000,000.00	19,052,000,000	138,427,390,00	
Total R212 SPOT								17,527,840,000,000.00	19,052,000,000	138,427,390,00	
Total For R212								17,527,840,000,000.00	19,052,000,000	138,427,390,00	
R213 On 28/02/2031 Spot Bond			9.24000	88.50536	9.23500	88.51248		741,386,075,892,000.00	80,236,588,300	748,868,171,70	
Total R213 SPOT								11,386,075,892,000.00	80,236,588,300	748,868,171,70	
Total For R213								11,386,075,892,000.00	80,236,588,300	748,868,171,70	
R214 On 28/02/2041 Spot Bond			10.72000	68.24680	10.72000	68.22712		303,942,400,000,000.00	214,920,000,000	1,271,940,878,40	
Total R214 SPOT								13,942,400,000,000.00	214,920,000,000	271,940,878,40	
Total For R214								13,942,400,000,000.00	214,920,000,000	271,940,878,40	
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.95809		0.00	0	0	
Total RDFB08 SPOT								0.00	0	0	
Total For RDFB08								0.00	0	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.89621		0.00	0	0	
Total RDFB09 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.41316				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	98.28622				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.67207				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.13251				0.00	315,000,000	105,000,00
Total RDFB14 SPOT										0.00	315,000,000	105,000,00
Total For RDFB14										0.00	315,000,000	105,000,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.05183				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.14692				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.85459				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	99.01563				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.46558				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.59097				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.61881				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.50406				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	98.18945				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	96.73603				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.05599				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.78112				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	100.47925				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.52119				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.44467				0.00	0	
Total RED142 SPOT										0.00	0	
Total For RED142										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	100.88520				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	101.02750				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.97821				0.00	0	2,000,000,00
Total RED402 SPOT										0.00	0	2,000,000,00
Total For RED402										0.00	0	2,000,000,00
RED50 On 05/12/2022 Spot Bond					0.00000	101.30853				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED60 On 09/03/2022 Spot Bond					0.00000	100.97961				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	101.45162				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.39010				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.44090				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	101.07957				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.28576				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.42733				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.19948				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.15953				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW21 On 21/04/2021 Spot Bond			4.94000	103.88828	4.94000	103.87437				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.21500	109.88633	6.21500	109.86785				0.00	0	
Total RW23 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 RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.10500	97.06155	11.10500	97.03273				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			4.86500	110.53753	4.86500	110.52285				0.00	0	2,030,000,00
Total SBK23 SPOT										0.00	0	2,030,000,00
Total For SBK23										0.00	0	2,030,000,00
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	100.48687				0.00	0	
Total SBK25 SPOT										0.00	0	
Total For SBK25										0.00	0	
SBK26 On 25/04/2021 Spot Bond			5.63500	104.79831	5.63500	104.78233				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	99.99708				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.10419				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.35500	103.35128	4.35500	103.33916				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.18000	119.39024	6.18000	119.37016				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	105.00726				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.23500	118.19419	5.23500	118.17760				0.00	0	420,000,00
Total SBS27 SPOT										0.00	0	420,000,00
Total For SBS27										0.00	0	420,000,00
SBS3 On 25/05/2026 Spot Bond			6.27500	110.12756	6.27500	110.10876				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			6.68000	117.25293	6.68000	117.23176				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			5.45000	118.88939	5.45000	118.87173				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.75000	111.85499	5.75000	111.83747				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			7.90000	111.59887	7.90000	111.57498				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.31000	105.11660	4.31000	105.10422				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.71500	111.10418	4.71500	111.08988				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			5.94000	121.67944	5.94000	121.65977				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			6.82000	123.84054	6.82000	123.81761				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	101.10224				0.00	0	4,752,700,0€
Total SBS45 SPOT										0.00	0	4,752,700,0€
Total For SBS45										0.00	0	4,752,700,0€
SBS46 On 15/02/2023 Spot Bond			4.81500	116.12970	4.81500	116.11469				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.81684				0.00	900,000,000	450,000,0€
Total SBS47 SPOT										0.00	900,000,000	450,000,0€
Total For SBS47										0.00	900,000,000	450,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS49 On 31/01/2022 Spot Bond					0.00000	100.75696				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.58500	104.73374	4.58500	104.72062				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.23500	5.23500	5.23500	112.47051				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.94942				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.45536				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.58630				0.00	1,308,000,000	636,000,000
Total SBS55 SPOT										0.00	1,308,000,000	636,000,000
Total For SBS55										0.00	1,308,000,000	636,000,000
SBS56 On 12/06/2022 Spot Bond			4.51000	107.05044	4.51000	107.03732				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.59335				0.00	0	6,522,645,100
Total SBS57 SPOT										0.00	0	6,522,645,100
Total For SBS57										0.00	0	6,522,645,100
SBS58 On 12/06/2027 Spot Bond					0.00000	103.81911				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.87225				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.83055				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.64932				0.00	0	
Total SBS63 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 SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.64579				0.00	0	6,000,000.00
Total SBS64 SPOT										0.00	0	6,000,000.00
Total For SBS64										0.00	0	6,000,000.00
SBS65 On 15/05/2024 Spot Bond					0.00000	100.38653				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.94012				0.00	1,000,000,000	500,000.00
Total SBS66 SPOT										0.00	1,000,000,000	500,000.00
Total For SBS66										0.00	1,000,000,000	500,000.00
SBS67 On 26/06/2029 Spot Bond					0.00000	101.50030				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.04370				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.87952				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.84000	315.56431	1.84000	315.54847			184,000,000,000.00	0.00	100,000,000	590,000.00
Total SBSI11 SPOT									184,000,000,000.00	0.00	100,000,000	590,000.00
Total For SBSI11									184,000,000,000.00	0.00	100,000,000	590,000.00
SBSI14 On 07/12/2033 Spot Bond			5.40000	5.40000	5.40000	198.99148			0.00	0.00	0	
Total SBSI14 SPOT									0.00	0.00	0	
Total For SBSI14									0.00	0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.18350				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.78309				0.00	83,904,400	20,976.10
Total SBT102 SPOT										0.00	83,904,400	20,976.10
Total For SBT102										0.00	83,904,400	20,976.10
SBT103 On 31/03/2024 Spot Bond					0.00000	103.93296				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	101.75150				0.00	0	500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT104 SPOT										0.00	0	500,000,00
Total For SBT104										0.00	0	500,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	103.54763				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	99.63928				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.66500	111.20785	6.66500	111.18782				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.23650				0.00	0	400,000,00
Total SBT204 SPOT										0.00	0	400,000,00
Total For SBT204										0.00	0	400,000,00
SBT206 On 31/01/2025 Spot Bond					0.00000	98.60632				0.00	0	9,000,000,00
Total SBT206 SPOT										0.00	0	9,000,000,00
Total For SBT206										0.00	0	9,000,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	105.16778				0.00	0	1,000,000,00
Total SBT207 SPOT										0.00	0	1,000,000,00
Total For SBT207										0.00	0	1,000,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	101.06201				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.52895				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.07264				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	101.52049				0.00	0	54,000,00
Total SLI4 SPOT										0.00	0	54,000,00
Total For SLI4										0.00	0	54,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.11615				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.06773				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.23529				0.00	204,000,000	68,000,000
Total SLRA5 SPOT										0.00	204,000,000	68,000,000
Total For SLRA5										0.00	204,000,000	68,000,000
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.10984				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.16878				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.18353				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.07830				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.18353				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.36244				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.30984				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.28533				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.22564				0.00	0	
Total SLRC6 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 SLRC6										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	100.61714				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.41500	114.41069	6.41500	114.39085				0.00	0	4,050,000,00
Total SNT03 SPOT										0.00	0	4,050,000,00
Total For SNT03										0.00	0	4,050,000,00
SNT04 On 27/06/2022 Spot Bond					0.00000	101.13385				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.90851				0.00	0	172,000,00
Total SNT05 SPOT										0.00	0	172,000,00
Total For SNT05										0.00	0	172,000,00
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.72060				0.00	14,012,400	1,003,503,10
Total SOLB01 SPOT										0.00	14,012,400	1,003,503,10
Total For SOLB01										0.00	14,012,400	1,003,503,10
SPDA1 On 21/08/2021 Spot Bond					0.00000	101.10836				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.57913				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.90874				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.97739				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.54772				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.71314				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.72677				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG006 On 18/06/2024 Spot Bond					0.00000	100.96458				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG007 On 15/10/2022 Spot Bond					0.00000	100.30452				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	100.34798				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	100.86403				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG010 On 01/12/2021 Spot Bond					0.00000	100.76081				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.50146				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN004 On 31/03/2021 Spot Bond			5.23000	102.53753	5.23000	102.52296				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN004 On 31/03/2021 Spot Bond			5.23000	102.53753	5.23000	102.52296				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.78500	3.78500	3.78500	140.95385				0.00	0	492,000,00
Total SSN011 SPOT										0.00	0	492,000,00
Total For SSN011										0.00	0	492,000,00
SSN017 On 21/12/2026 Spot Bond			6.66000	119.66317	6.66000	119.64163				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			8.72500	91.58231	8.72500	91.56070				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN029 On 07/12/2023 Spot Bond					0.00000	97.57477				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN037 On 01/06/2021 Spot Bond					0.00000	101.02391				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.29091				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN041 On 13/10/2023 Spot Bond			5.96500	112.39438	5.96500	112.37622				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN043 On 31/01/2038 Spot Bond			5.10000	102.38851	5.10000	102.37426				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN044 On 09/02/2027 Spot Bond					0.00000	98.41550				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN046 On 30/04/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN047 On 05/04/2027 Spot Bond					0.00000	100.92315				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
SSN050 On 08/12/2023 Spot Bond			2.46000	2.46000	2.46000	310.43637			688,800,000,000.00	280,000,000	140,000,000	
Total SSN050 SPOT									688,800,000,000.00	280,000,000	140,000,000	
Total For SSN050									688,800,000,000.00	280,000,000	140,000,000	
SSN054 On 26/10/2022 Spot Bond					0.00000	100.09010				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN055 On 03/11/2022 Spot Bond					0.00000	99.97224				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN057 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN057 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 SSN057										0.00	0	
SSN057 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	
SSN060 On 05/10/2022 Spot Bond					0.00000	100.35142				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN061 On 31/03/2028 Spot Bond			4.83000	4.83000	4.83000	181.37388				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN062 On 31/01/2025 Spot Bond			3.17000	3.17000	3.17000	144.27842				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN063 On 31/01/2038 Spot Bond			5.30000	5.30000	5.30000	99.72792				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN064 On 31/03/2029 Spot Bond			4.61500	4.61500	4.61500	99.14568				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN065 On 31/03/2028 Spot Bond			4.79000	4.79000	4.79000	181.83210				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN066 On 28/05/2023 Spot Bond					0.00000	100.93349				0.00	0	
Total SSN066 SPOT										0.00	0	
Total For SSN066										0.00	0	
SSN067 On 28/05/2023 Spot Bond					0.00000	100.91457				0.00	0	
Total SSN067 SPOT										0.00	0	
Total For SSN067										0.00	0	
SSN068 On 28/02/2022 Spot Bond					0.00000	100.86807				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN069 On 15/06/2023 Spot Bond					0.00000	100.73798				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.71969				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.64805				0.00	300,000,000	100,000,000
Total SSN077 SPOT										0.00	300,000,000	100,000,000
Total For SSN077										0.00	300,000,000	100,000,000
SSN077 On 13/07/2023 Spot Bond					0.00000	100.29765				0.00	291,000,000	97,000,000
Total SSN078 SPOT										0.00	291,000,000	97,000,000
Total For SSN078										0.00	291,000,000	97,000,000
SSN078 On 31/07/2021 Spot Bond					0.00000	94.75600				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	100.99437				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.80002				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	99.94263				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.22500	5.22500	5.22500	202.45970				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.36682				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	99.99999				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09! On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09! On 28/05/2025 Spot Bond					0.00000	100.77650				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09! On 28/02/2027 Spot Bond					0.00000	101.03641				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09! On 07/06/2023 Spot Bond					0.00000	100.85811				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10! On 31/01/2030 Spot Bond			9.40500	91.64033	9.40500	91.61707				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10! On 28/11/2021 Spot Bond					0.00000	100.78206				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10! On 21/12/2026 Spot Bond					0.00000	100.78425				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10! On 04/06/2021 Spot Bond					0.00000	100.72288				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN10! On 31/03/2028 Spot Bond			4.83500	87.79600	4.83500	181.31670				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10! On 07/12/2033 Spot Bond			5.40500	82.87492	5.40500	198.89346				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.25500	109.86593	7.25500	109.84442				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.96991				0.00	0	
Total T14A11 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 T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	102.27587	8.55000	102.25222				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.72777				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.81687				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.77438				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.06854				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.34785				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.79806				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.00002				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.36113				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.33441				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.65878				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.91492				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.66812				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.42144				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.42690				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	101.15126				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.37492				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.31077				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.80906				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.21187				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.22341				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	100.99669				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14A On 21/11/2021 Spot Bond			4.96000	105.99509	4.96000	105.98074				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	101.50006				0.00	0	10,000,00
Total TH14A7 SPOT										0.00	0	10,000,00
Total For TH14A7										0.00	0	10,000,00
TH14A On 21/11/2021 Spot Bond			5.12000	105.13938	5.12000	105.12470				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.11332				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.21245				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.03302				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.59913				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.63967				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.14773				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.78180				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	102.73838				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	102.45897				0.00	0	
Total TH14D3 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 TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.93889				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.92501				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.82496				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.90493				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.86084				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.99292				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.31935				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.38817				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.08281				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.56706				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.03691				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.88405				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.95844				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.44406				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.87622				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.91257				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	103.79845	8.49000	103.77499				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.92022				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.92214				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.87008				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.91217				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	102.26517	5.76000	102.23292				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.95848				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16B: On 21/08/2024 Spot Bond					0.00000	101.02734				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.02694				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.01778				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.10957				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.08049				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.42874				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.59109				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.49138				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	100.82194				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.56153				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.70500	108.72511	5.70500	108.70822				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.86500	112.44504	6.86500	112.42408				0.00	0	
Total TL25 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 TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.83764				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.51815				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.13500	110.25800	7.13500	110.23678				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	99.60668				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.61081				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.76299				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	99.89021				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.55500	113.15331	6.55500	113.13315			13,711,749,000,000.00	2,091,800,000	2,661,687,000	
Total TN23 SPOT									13,711,749,000,000.00	2,091,800,000	2,661,687,000	
Total For TN23									13,711,749,000,000.00	2,091,800,000	2,661,687,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	22.69079	100.00000	22.64002			0.00	0	0	
Total TN23/R2023 SPOT									0.00	0	0	
Total For TN23/R2023									0.00	0	0	
TN25 On 19/08/2025 Spot Bond			8.13500	109.40530	8.13500	109.38159			76,078,520,000,000.00	9,352,000,000	13,957,838,300	
Total TN25 SPOT									76,078,520,000,000.00	9,352,000,000	13,957,838,300	
Total For TN25									76,078,520,000,000.00	9,352,000,000	13,957,838,300	
TN25/R On 19/08/2025 Spot Bond			100.00000	15.99361	100.00000	15.95840			0.00	0	0	
Total TN25/R186 SPOT									0.00	0	0	
Total For TN25/R186									0.00	0	0	
TN27 On 14/11/2027 Spot Bond			8.51000	103.92203	8.51000	103.89811			98,142,426,000,000.00	11,532,600,000	13,292,609,000	

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 TN27 SPOT										18,142,426,000,000.00	11,532,600,000	13,292,609,000
Total For TN27										18,142,426,000,000.00	11,532,600,000	13,292,609,000
TN27/R On 14/11/2027 Spot Bond			100.00000	11.02014	100.00000	10.99548				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.37000	104.09797	10.37000	104.06906				0.00	0	2,500,000,000
Total TN30 SPOT										0.00	0	2,500,000,000
Total For TN30										0.00	0	2,500,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	119.94921	8.00000	119.92336				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.16000	92.92942	12.16000	92.89929				0.00	0	2,480,000,000
Total TN40 SPOT										0.00	0	2,480,000,000
Total For TN40										0.00	0	2,480,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	103.39323	10.75000	103.36349				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	99.79624				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.67500	107.58199	5.67500	107.56536				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	101.04121				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.37309				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.20208				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	99.97605				0.00	102,000,000	34,000,000
Total TRA4A2 SPOT										0.00	102,000,000	34,000,000
Total For TRA4A2										0.00	102,000,000	34,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A On 13/04/2024 Spot Bond					0.00000	100.28921				0.00	117,000,000	39,000,00
Total TRA4A3 SPOT										0.00	117,000,000	39,000,00
Total For TRA4A3										0.00	117,000,000	39,000,00
TRA4A On 13/04/2024 Spot Bond			5.96500	112.17252	5.96500	112.15441				697,905,000,000.00	117,000,000	39,000,00
Total TRA4A4 SPOT										697,905,000,000.00	117,000,000	39,000,00
Total For TRA4A4										697,905,000,000.00	117,000,000	39,000,00
TRA4A On 13/04/2022 Spot Bond					0.00000	100.27496				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.28921				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	102.63075	8.62000	102.60695				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.25604				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.26229				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24 On 04/03/2021 Spot Bond					0.00000	99.41527				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24 On 18/03/2021 Spot Bond					0.00000	99.17234				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24 On 08/04/2021 Spot Bond					0.00000	98.83535				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24 On 22/04/2021 Spot Bond					0.00000	98.74787				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	97.80636				0.00	0	
Total TSP248 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 TSP248										0.00	0	
TSP248 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP249 On 06/09/2021 Spot Bond					0.00000	97.38489				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP250 On 16/09/2021 Spot Bond					0.00000	97.47405				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP251 On 09/04/2021 Spot Bond					0.00000	99.27870				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP252 On 17/05/2021 Spot Bond					0.00000	98.87391				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP253 On 26/05/2021 Spot Bond					0.00000	98.78760				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP254 On 29/11/2021 Spot Bond					0.00000	96.58689				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	99.99998				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	99.99998				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.83803				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.12477				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC35 On 29/01/2021 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC354 SPOT										0.00	0	
Total For TWC354										0.00	0	
TWC35 On 09/02/2021 Spot Bond					0.00000	100.88025				0.00	0	
Total TWC355 SPOT										0.00	0	
Total For TWC355										0.00	0	
TWC35 On 16/02/2021 Spot Bond					0.00000	100.80723				0.00	0	
Total TWC356 SPOT										0.00	0	
Total For TWC356										0.00	0	
TWC35 On 26/02/2021 Spot Bond					0.00000	100.69945				0.00	0	
Total TWC357 SPOT										0.00	0	
Total For TWC357										0.00	0	
TWC35 On 11/03/2021 Spot Bond					0.00000	100.60096				0.00	0	
Total TWC358 SPOT										0.00	0	
Total For TWC358										0.00	0	
TWC35 On 18/03/2021 Spot Bond					0.00000	100.56559				0.00	0	
Total TWC359 SPOT										0.00	0	
Total For TWC359										0.00	0	
TWC36 On 13/04/2021 Spot Bond					0.00000	100.22258				0.00	0	
Total TWC360 SPOT										0.00	0	
Total For TWC360										0.00	0	
TWC36 On 20/04/2021 Spot Bond					0.00000	100.14396				0.00	0	
Total TWC361 SPOT										0.00	0	
Total For TWC361										0.00	0	
TWC36 On 26/04/2021 Spot Bond					0.00000	100.06644				0.00	0	
Total TWC362 SPOT										0.00	0	
Total For TWC362										0.00	0	
TWC36 On 30/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			220,000,000,000,000.00	42,200,000,000	36,200,000,000	
Total TWC363 SPOT									20,000,000,000,000.00	42,200,000,000	36,200,000,000	
Total For TWC363									20,000,000,000,000.00	42,200,000,000	36,200,000,000	
UG21 On 02/03/2021 Spot Bond			6.37500	104.83731	6.37500	104.81908			0.00	0	0	
Total UG21 SPOT									0.00	0	0	
Total For UG21									0.00	0	0	
UG26 On 09/03/2026 Spot Bond			8.83500	114.52552	8.83500	114.49817			0.00	0	0	
Total UG26 SPOT									0.00	0	0	
Total For UG26									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
VKE10 On 08/07/2022 Spot Bond					0.00000	100.32398			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.13912			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.04699			0.00	0	
Total VKE12 SPOT									0.00	0	
Total For VKE12									0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.85728			0.00	0	648,300,0€
Total VKE13 SPOT									0.00	0	648,300,0€
Total For VKE13									0.00	0	648,300,0€
VKE14 On 27/08/2023 Spot Bond					0.00000	100.97195			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.99613			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.03820			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VRI882 On 28/01/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total VRI882 SPOT									0.00	0	
Total For VRI882									0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.78566			0.00	0	
Total WHL02 SPOT									0.00	0	
Total For WHL02									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.50399			0.00	0	1,800,000,0€
Total WHL03 SPOT									0.00	0	1,800,000,0€
Total For WHL03									0.00	0	1,800,000,0€
WSP5 On 28/05/2021 Spot Bond			4.39000	103.07433	4.39000	103.06210			0.00	0	200,000,0€
Total WSP5 SPOT									0.00	0	200,000,0€
Total For WSP5									0.00	0	200,000,0€
WSP5/I On 28/05/2021 Spot Bond			100.00000	79.46354	100.00000	79.29834			0.00	0	
Total WSP5/R203 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 WSP5/R203									0.00	0	
Total for SPOT									88,252,772,882,411,000.00	036,952,407,276	080,284,665,4€
Total for SPOT :									88,252,772,882,411,000.00	036,952,407,276	080,284,665,4€
Total Futures									88 252 785 088 858 100.00	036,952,528,038	080,286,063,3€
Total Options									0.00	0	171,5€
Grand Total:									88,252,785,088,858,100.00	036,952,528,038	080,286,234,9€