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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/02/2021

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			10.99774	79.48491	11.15624	78.60796			0.00	0	
ES33	On	06/05/2021	Bond Future			11.23846	76.50010	11.40338	75.61551			0.00	0	35
ES33	On	05/08/2021	Bond Future			11.48138	77.33067	11.65316	76.43741			0.00	0	
ES33	On	04/11/2021	Bond Future			11.73352	74.38113	11.91259	73.47855			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/02/2021	Bond Future			11.52255	78.67639	11.68050	77.69232			0.00	0	
ES42	On	06/05/2021	Bond Future			11.75500	75.19943	11.91982	74.20669			0.00	0	4,77
ES42	On	05/08/2021	Bond Future			11.98420	76.01665	12.15612	75.01406			0.00	0	
ES42	On	04/11/2021	Bond Future			12.22316	72.56986	12.40282	71.55680			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			149.38883	149.38883	149.09609	149.09609			121,602,507.62	814	31
I2025	On	06/05/2021	Bond Future			150.90802	150.90802	150.61428	150.61428			122,839,128.28	814	8,02
I2025	On	05/08/2021	Bond Future			151.05345	151.05345	150.75819	150.75819			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			152.69948	152.69948	152.40143	152.40143			0.00	0	
Total I2025 Future												244,441,635.90	1,628	8,35
Total For I2025												244,441,635.90	1,628	8,35
I2029	On	04/02/2021	Bond Future			106.73724	106.73724	105.95757	105.95757			0.00	0	1,35
I2029	On	06/05/2021	Bond Future			106.68465	106.68465	105.89838	105.89838			0.00	0	2,35
I2029	On	05/08/2021	Bond Future			107.86877	107.86877	107.07498	107.07498			0.00	0	
I2029	On	04/11/2021	Bond Future			107.89491	107.89491	107.09280	107.09280			0.00	0	
Total I2029 Future												0.00	0	3,70
Total For I2029												0.00	0	3,70
I2033	On	04/02/2021	Bond Future			101.30825	101.30825	100.26631	100.26631			0.00	0	1,25
I2033	On	06/05/2021	Bond Future			101.12318	101.12318	100.07199	100.07199			0.00	0	8,85
I2033	On	05/08/2021	Bond Future			102.24543	102.24543	101.18368	101.18368			0.00	0	
I2033	On	04/11/2021	Bond Future			102.13619	102.13619	101.06310	101.06310			0.00	0	
Total I2033 Future												0.00	0	10,05
Total For I2033												0.00	0	10,05
I2038	On	04/02/2021	Bond Future			113.94251	113.94251	113.17873	113.17873			0.00	0	5,00
I2038	On	06/05/2021	Bond Future			115.10111	115.10111	114.33111	114.33111			0.00	0	7,75
I2038	On	05/08/2021	Bond Future			114.65815	114.65815	113.88091	113.88091			0.00	0	
I2038	On	04/11/2021	Bond Future			115.90766	115.90766	115.12226	115.12226			0.00	0	
Total I2038 Future												0.00	0	12,80
Total For I2038												0.00	0	12,80
I2046	On	04/02/2021	Bond Future			103.49199	103.49199	102.18879	102.18879			0.00	0	14,45
I2046	On	06/05/2021	Bond Future			102.75611	102.75611	101.44091	101.44091			0.00	0	14,85
I2046	On	05/08/2021	Bond Future			103.89683	103.89683	102.56818	102.56818			0.00	0	
I2046	On	04/11/2021	Bond Future			103.22319	103.22319	101.88039	101.88039			0.00	0	
Total I2046 Future												0.00	0	29,37
Total For I2046												0.00	0	29,37
I2050	On	04/02/2021	Bond Future			105.12805	105.12805	104.14546	104.14546			0.00	0	9,75
I2050	On	06/05/2021	Bond Future			106.19713	106.19713	105.20590	105.20590			0.00	0	10,95
I2050	On	05/08/2021	Bond Future			105.44952	105.44952	104.44860	104.44860			0.00	0	
I2050	On	04/11/2021	Bond Future			106.59886	106.59886	105.58719	105.58719			0.00	0	
Total I2050 Future												0.00	0	20,75
Total For I2050												0.00	0	20,75
R186	On	04/02/2021	Bond Future			6.62670	119.99149	6.61176	120.07122		6.22	0.00	0	37,65
R186	On	06/05/2021	Bond Future			6.77974	121.18180	6.76359	121.26394		6.42	75,132,716.00	620	108,25
R186	On	05/08/2021	Bond Future			6.92789	117.21613	6.91045	117.30057		6.37	0.00	0	
R186	On	04/11/2021	Bond Future			7.08579	118.46627	7.06716	118.55203		6.01	0.00	0	

Contract 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												75,132,716.00	620	145,95
R186	On	04/02/2021	Bond Future	8.16	Call			7,916.06000	7.91606	7,836,330	6.89	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			0.00000	0.00000	0,000	6.89	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			7,964.99000	7.96499	7,885,260	6.89	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			0.00000	0.00000	0,000	6.89	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			7,867.11000	7.86711	7,787,380	6.89	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			0.00000	0.00000	0,000	6.89	0.00	0	
R186	On	04/02/2021	Bond Future	7.30	Call			3,604.05000	3.60405	3,524,320	6.55	0.00	0	
R186	On	04/02/2021	Bond Future	7.30	Put			0.00000	0.00000	0,000	6.55	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			7,129.47000	7.12947	7,049,740	6.89	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			0.00000	0.00000	0,000	6.89	0.00	0	15,17
R186	On	06/05/2021	Bond Future	10.78	Put			0.00000	0.00000	0,000	6.99	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			18,295.30000	18.29530	18,213,160	6.99	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.00000	0.00000	0,000	6.99	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Call			3,301.44000	3.30144	3,232,840	6.67	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			611.14000	0.61114	624,680	6.67	0.00	0	15,17
R186	On	06/05/2021	Bond Future	10.77	Call			18,336.35000	18.33635	18,254,210	6.99	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.00000	0.00000	0,000	6.99	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			18,377.38000	18.37738	18,295,240	6.99	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			187.90000	0.18790	191,880	6.90	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			8,073.65000	8.07365	7,993,350	6.90	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			195.01000	0.19501	199,150	6.90	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			8,114.41000	8.11441	8,034,030	6.90	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			191.43000	0.19143	195,490	6.90	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			8,155.18000	8.15518	8,074,720	6.90	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			903.22000	0.90322	919,430	6.39	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			5,530.19000	5.53019	5,460,490	6.40	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			894.33000	0.89433	910,390	6.40	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			5,565.11000	5.56511	5,495,260	6.41	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			885.52000	0.88552	901,430	6.41	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			5,495.34000	5.49534	5,425,790	6.39	0.00	0	
Total R186 Option												0.00	0	30,35
Total For R186												75,132,716.00	620	176,30
R197	On	04/02/2021	Bond Future			319.14921	319.14921	319.33965	319.33965			0.00	0	2,35
R197	On	06/05/2021	Bond Future			322.39469	322.39469	322.59136	322.59136			0.00	0	2,12
R197	On	05/08/2021	Bond Future			317.97554	317.97554	318.17807	318.17807			0.00	0	
R197	On	04/11/2021	Bond Future			321.44087	321.44087	321.64660	321.64660			0.00	0	
Total R197 Future												0.00	0	4,47
Total For R197												0.00	0	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			223.15697	223.15697	221.35984	221.35984			89,262,788.00	400	7,56
R202	On	06/05/2021	Bond Future			225.42635	225.42635	223.61384	223.61384			0.00	0	8,02
R202	On	05/08/2021	Bond Future			223.68051	223.68051	221.85034	221.85034			0.00	0	
R202	On	04/11/2021	Bond Future			226.11808	226.11808	224.26858	224.26858			0.00	0	
Total R202 Future												89,262,788.00	400	15,61
Total For R202												89,262,788.00	400	15,61
R2023	On	04/02/2021	Bond Future			4.62124	109.52416	4.59478	109.57743		1.51	0.00	0	10,37
R2023	On	06/05/2021	Bond Future			4.71029	106.70522	4.67908	106.76051		1.54	0.00	0	40,66
R2023	On	05/08/2021	Bond Future			4.76997	107.86331	4.73252	107.92048		1.50	0.00	0	
R2023	On	04/11/2021	Bond Future			4.85796	105.10659	4.81276	105.16471		1.34	0.00	0	
Total R2023 Future												0.00	0	50,97
R2023	On	04/02/2021	Bond Future	6.33	Call			3,421.46000	3.42146	3,368,190	2.36	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			0.00000	0.00000	0,000	2.36	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			3,440.76000	3.44076	3,387,490	2.36	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			0.00000	0.00000	0,000	2.36	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			3,402.15000	3.40215	3,348,880	2.36	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			0.00000	0.00000	0,000	2.36	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	0,000	2.18	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			4,946.35000	4.94635	4,891,060	2.18	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.00000	0.00000	0,000	2.18	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			4,962.98000	4.96298	4,907,690	2.18	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.00000	0.00000	0,000	2.18	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			4,979.61000	4.97961	4,924,320	2.18	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			1,079.41000	1.07941	1,035,880	1.74	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			202.53000	0.20253	216,170	1.74	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			1,054.58000	1.05458	1,011,400	1.73	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			207.91000	0.20791	221,900	1.73	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			1,066.98000	1.06698	1,023,620	1.73	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			205.20000	0.20520	219,010	1.73	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			441.51000	0.44151	467,750	1.38	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			574.49000	0.57449	542,390	1.38	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			436.67000	0.43667	462,690	1.38	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			558.89000	0.55889	527,250	1.38	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			446.75000	0.44675	473,230	1.38	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			566.49000	0.56649	534,610	1.38	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	50,97
R2030	On	04/02/2021	Bond Future			8.42699	97.54357	8.54317	96.83779		10.95	9,754,357.00	100	30,98
R2030	On	06/05/2021	Bond Future			8.60813	98.51119	8.72916	97.79975		11.36	9,851,119.00	100	115,84

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2030	On	05/08/2021	Bond Future			8.79156	95.57504	8.91793	94.85705		11.41	0.00	0	
R2030	On	04/11/2021	Bond Future			8.97361	96.59451	9.10552	95.86914		10.72	0.00	0	
Total R2030 Future												19,605,476.00	200	146,82
R2030	On	04/02/2021	Bond Future	9.16	Call			3,638.54000	3.63854	4,344,320	11.41	0.00	0	
R2030	On	04/02/2021	Bond Future	9.16	Put			0.00000	0.00000	0,000	11.41	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Put			0.00000	0.00000	0,000	11.60	0.00	0	4,00
R2030	On	04/02/2021	Bond Future	9.35	Call			4,723.47000	4.72347	5,429,250	11.67	0.00	0	
R2030	On	04/02/2021	Bond Future	9.35	Put			0.00000	0.00000	0,000	11.67	0.00	0	2,00
R2030	On	04/02/2021	Bond Future	8.20	Put			2,104.61000	2.10461	1,398,990	10.45	0.00	0	
R2030	On	04/02/2021	Bond Future	9.20	Call			3,868.32000	3.86832	4,574,100	11.46	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	8.37	Put			1,083.84000	1.08384	434,100	10.62	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call			29.42000	0.02942	85,460	10.62	85,460.00	1,000	
R2030	On	04/02/2021	Bond Future	9.12	Put			0.00000	0.00000	0,000	11.35	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put			0.00000	0.00000	0,000	11.39	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Call			4,439.56000	4.43956	5,145,340	11.60	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call			24.56000	0.02456	70,470	10.60	56,376.00	800	
R2030	On	04/02/2021	Bond Future	8.86	Put			2.07000	0.00207	0,000	11.06	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call			1,893.52000	1.89352	2,597,230	11.06	2,077,784.00	800	
R2030	On	04/02/2021	Bond Future	10.20	Call			9,380.42000	9.38042	10,086,200	12.23	0.00	0	
R2030	On	04/02/2021	Bond Future	8.20	Call			0.62000	0.00062	0,780	10.45	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	9.20	Put			0.00000	0.00000	0,000	11.46	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call			3,696.05000	3.69605	4,401,830	11.42	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put			0.00000	0.00000	0,000	11.42	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call			3,580.98000	3.58098	4,286,760	11.39	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put			0.00000	0.00000	0,000	12.23	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.12	Call			3,408.02000	3.40802	4,113,800	11.35	4,113,800.00	1,000	
R2030	On	04/02/2021	Bond Future	8.36	Put			1,140.32000	1.14032	480,450	10.60	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Call			4,455.01000	4.45501	4,989,180	11.65	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put			910.06000	0.91006	732,790	11.65	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	10.95	Call			11,968.63000	11.96863	12,667,770	12.48	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Put			1,024.05000	1.02405	829,240	11.56	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			4,121.84000	4.12184	4,638,470	11.56	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.22	Call			3,920.39000	3.92039	4,425,310	11.52	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Put			1,522.70000	1.52270	1,259,540	11.36	0.00	0	5,00
R2030	On	06/05/2021	Bond Future	9.25	Call			4,040.06000	4.04006	4,552,110	11.54	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put			1,054.50000	1.05450	855,110	11.54	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	10.04	Call			7,600.91000	7.60091	8,240,470	12.48	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			312.89000	0.31289	241,010	12.48	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			1,225.35000	1.22535	1,001,610	11.47	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	06/05/2021	Bond Future	10.95	Put			41.14000	0.04114	28,840	12.48	0.00	0	30
R2030	On	06/05/2021	Bond Future	8.77	Put			2,089.90000	2.08990	1,760,720	11.22	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			2,328.44000	2.32844	2,710,700	11.22	0.00	0	30
R2030	On	06/05/2021	Bond Future	11.71	Call			15,565.44000	15.56544	16,275,070	12.48	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			5.06000	0.00506	3,250	12.48	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			15,472.84000	15.47284	16,182,360	12.48	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			1,103.51000	1.10351	896,990	11.52	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			5,173.12000	5.17312	4,613,290	10.69	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			596.21000	0.59621	747,820	10.69	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.74	Put			68.79000	0.06879	49,340	12.48	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call			15,519.16000	15.51916	16,228,740	12.48	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put			5.22000	0.00522	3,360	12.48	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			3,647.11000	3.64711	4,134,810	11.47	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call			7,034.02000	7.03402	7,660,020	12.37	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			382.60000	0.38260	297,160	12.37	0.00	0	70
R2030	On	06/05/2021	Bond Future	8.36	Call			0.00000	0.00000	1,509,160	10.91	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Put			0.00000	0.00000	1,549,130	11.28	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Call			0.00000	0.00000	3,022,090	11.28	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Call			3,090.43000	3.09043	3,538,710	11.36	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			5.38000	0.00538	3,460	12.48	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call			10,954.43000	10.95443	11,646,420	12.48	0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Put			0.00000	0.00000	2,989,100	10.91	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			49.81000	0.04981	38,600	12.40	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Put			2,923.43000	2.92343	2,588,030	11.23	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			3,104.53000	3.10453	3,487,120	11.23	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put			1,800.75000	1.80075	1,564,740	11.54	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			651.93000	0.65193	549,300	12.40	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			8,642.44000	8.64244	9,255,650	12.40	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put			668.93000	0.66893	564,150	12.40	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Call			8,684.35000	8.68435	9,298,630	12.40	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call			682.05000	0.68205	814,590	10.80	0.00	0	20
R2030	On	05/08/2021	Bond Future	12.10	Call			16,031.71000	16.03171	16,738,490	12.40	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Put			3,407.35000	3.40735	3,035,330	11.12	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			2,623.33000	2.62333	2,969,300	11.12	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put			7,901.54000	7.90154	7,316,090	10.80	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put			660.39000	0.66039	556,680	12.40	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			4,748.68000	4.74868	5,230,660	11.54	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.43	Call			8,726.30000	8.72630	9,341,660	12.40	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Call			8,185.15000	8.18515	8,785,930	12.40	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put			769.08000	0.76908	651,870	12.40	0.00	0	20

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/11/2021	Bond Future	10.59	Call			8,748.34000	8.74834	9,338,910	11.62	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			1,058.04000	1.05804	923,240	11.62	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call			8,786.68000	8.78668	9,378,320	11.62	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			1,047.39000	1.04739	913,660	11.62	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			8,825.08000	8.82508	9,417,780	11.62	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			1,578.93000	1.57893	1,807,210	10.10	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			4,503.45000	4.50345	4,098,320	10.43	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			2,644.28000	2.64428	2,964,520	10.43	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			12,145.91000	12.14591	12,808,070	11.62	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			1,036.83000	1.03683	904,160	11.62	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			417.54000	0.41754	354,330	11.62	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.27	Put			6,296.94000	6.29694	5,799,850	10.10	0.00	0	
Total R2030 Option												6,333,420.00	3,600	27,300
Total For R2030												25,938,896.00	3,800	174,120
R2032	On	04/02/2021	Bond Future			9.31216	95.70579	9.45387	94.79027		12.59	0.00	0	11,900
R2032	On	06/05/2021	Bond Future			9.50439	92.51176	9.65170	91.58846		13.94	0.00	0	126,200
R2032	On	05/08/2021	Bond Future			9.69538	93.51639	9.84865	92.58413		13.47	0.00	0	
R2032	On	04/11/2021	Bond Future			9.89338	90.36926	10.05300	89.42737		13.19	0.00	0	
Total R2032 Future												0.00	0	138,120
R2032	On	04/02/2021	Bond Future	9.62	Call			1,104.76000	1.10476	1,973,420	12.45	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put			46.98000	0.04698	0,120	12.45	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call			1,161.36000	1.16136	2,036,520	12.46	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Put			1,102.71000	1.10271	319,360	12.02	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call			42.91000	0.04291	175,080	12.02	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call			8,227.09000	8.22709	9,142,610	14.15	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put			40.44000	0.04044	0,080	12.46	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call			1,048.98000	1.04898	1,910,270	12.44	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put			0.00000	0.00000	0,000	14.15	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.61	Put			54.40000	0.05440	0,170	12.44	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put			4,397.19000	4.39719	3,481,670	11.68	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call			0.00000	0.00000	0,000	11.68	0.00	0	80
R2032	On	06/05/2021	Bond Future	12.10	Call			13,694.04000	13.69404	14,602,630	15.38	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			44.97000	0.04497	30,260	15.38	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Put			1,030.49000	1.03049	807,780	14.29	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			5,123.21000	5.12321	5,823,800	14.29	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.11	Call			13,742.78000	13.74278	14,651,670	15.38	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			43.95000	0.04395	29,540	15.38	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			13,791.48000	13.79148	14,700,670	15.38	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put			42.95000	0.04295	28,840	15.38	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 Interr
R2032	On	06/05/2021	Bond Future	12.57	Call		15.95434000	15.95434	16,872,390	15.38	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put		14.51000	0.01451	9,260	15.38	0.00	0	7
R2032	On	05/08/2021	Bond Future	11.35	Put		885.15000	0.88515	736,240	14.67	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call		9,408.37000	9.40837	10,193,080	14.67	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put		875.06000	0.87506	727,510	14.67	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call		9,451.07000	9.45107	10,237,130	14.67	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put		865.07000	0.86507	718,870	14.67	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call		9,365.72000	9.36572	10,149,070	14.67	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		1,166.14000	1.16614	1,000,140	14.32	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put		6,511.32000	6.51132	5,908,330	12.44	0.00	0	7
R2032	On	04/11/2021	Bond Future	9.33	Call		2,135.61000	2.13561	2,474,510	12.44	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Call		10,135.18000	10.13518	10,912,300	14.32	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Call		14,709.61000	14.70961	15,587,370	14.32	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		367.84000	0.36784	303,710	14.32	0.00	0	7
R2032	On	04/11/2021	Bond Future	11.71	Call		10,174.98000	10.17498	10,953,330	14.32	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		1,155.21000	1.15521	990,440	14.32	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		1,144.36000	1.14436	980,820	14.32	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		10,095.42000	10.09542	10,871,310	14.32	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		4,706.07000	4.70607	4,217,180	12.87	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		3,386.45000	3.38645	3,839,450	12.87	0.00	0	7
Total R2032 Option											0.00	0	5,97
Total For R2032											0.00	0	144,1
R2035	On	04/02/2021	Bond Future			10.07230	95.06210	10.24950	93.84252	13.82	24,430,959.70	257	36,5
R2035	On	06/05/2021	Bond Future			10.27039	91.53281	10.45443	90.30238	15.74	23,523,932.17	257	98,6
R2035	On	05/08/2021	Bond Future			10.47060	92.52633	10.66202	91.28364	15.26	0.00	0	
R2035	On	04/11/2021	Bond Future			10.67714	89.03907	10.87629	87.78342	14.97	0.00	0	
Total R2035 Future											47,954,891.87	514	135,1
R2035	On	04/02/2021	Bond Future	10.05	Call		26.82000	0.02682	189,880	13.09	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put		1,401.57000	1.40157	345,050	13.09	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Call		5,782.58000	5.78258	7,002,160	15.00	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put		0.00000	0.00000	0,000	15.00	0.00	0	6
R2035	On	04/02/2021	Bond Future	10.06	Call		31.96000	0.03196	219,860	13.11	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put		1,337.08000	1.33708	305,400	13.11	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call		22.39000	0.02239	162,750	13.08	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put		1,466.85000	1.46685	387,630	13.08	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call		108.92000	0.10892	560,910	13.26	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put		859.74000	0.85974	92,150	13.26	0.00	0	6
R2035	On	06/05/2021	Bond Future	12.91	Call		14,366.28000	14.36628	15,571,490	17.48	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put		70.22000	0.07022	45,000	17.48	0.00	0	6

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	06/05/2021	Bond Future	10.40	Put		2,973.70000	2.97370	2,380,060	15.31	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Call		13,669.78000	13.66978	14,867,720	17.48	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put		93.11000	0.09311	60,620	17.48	0.00	0	1,6
R2035	On	06/05/2021	Bond Future	10.81	Put		1,831.43000	1.83143	1,415,750	15.81	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put		1,355.10000	1.35510	1,027,250	16.13	0.00	0	5
R2035	On	06/05/2021	Bond Future	11.15	Put		1,197.25000	1.19725	901,230	16.30	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call		5,632.79000	5.63279	6,567,200	16.30	0.00	0	6
R2035	On	06/05/2021	Bond Future	10.24	Put		3,539.22000	3.53922	2,869,780	15.07	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		2,103.24000	2.10324	2,664,230	15.07	0.00	0	7
R2035	On	06/05/2021	Bond Future	12.37	Call		11,662.09000	11.66209	12,828,800	17.48	0.00	0	6
R2035	On	06/05/2021	Bond Future	10.40	Call		2,612.36000	2.61236	3,249,150	15.31	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Call		7,571.15000	7.57115	8,607,600	17.06	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		730.79000	0.73079	536,810	17.06	0.00	0	1,6
R2035	On	06/05/2021	Bond Future	12.02	Call		9,907.44000	9.90744	11,029,750	17.48	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		369.00000	0.36900	260,880	17.48	0.00	0	7
R2035	On	06/05/2021	Bond Future	12.36	Call		11,611.76000	11.61176	12,777,460	17.48	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		4,140.34000	4.14034	4,955,090	15.81	0.00	0	1,6
R2035	On	06/05/2021	Bond Future	11.32	Call		6,439.62000	6.43962	7,422,220	16.61	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		969.48000	0.96948	721,650	16.61	0.00	0	7
R2035	On	06/05/2021	Bond Future	10.05	Call		1,570.46000	1.57046	2,039,270	14.75	0.00	0	5
R2035	On	06/05/2021	Bond Future	11.05	Call		5,173.20000	5.17320	6,075,780	16.13	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		203.29000	0.20329	138,560	17.48	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		199.62000	0.19962	135,900	17.48	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		11,561.45000	11.56145	12,726,110	17.48	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		207.03000	0.20703	141,260	17.48	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Call		3,136.83000	3.13683	3,841,940	15.52	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put		2,507.50000	2.50750	1,982,180	15.52	0.00	0	5
R2035	On	06/05/2021	Bond Future	10.05	Put		4,307.09000	4.30709	3,545,470	14.75	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		46,807.10000	46.80710	45,564,450	14.18	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.05000	0.00005	0,080	14.18	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		47,040.39000	47.04039	45,797,730	14.18	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.05000	0.00005	0,080	14.18	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Put		6,340.68000	6.34068	5,550,190	14.49	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		2,070.18000	2.07018	2,522,380	14.49	0.00	0	1
R2035	On	05/08/2021	Bond Future	11.37	Call		6,606.32000	6.60632	7,476,990	16.03	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		46,923.68000	46.92368	45,681,020	14.18	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		2,223.78000	2.22378	1,851,760	16.03	0.00	0	1
R2035	On	05/08/2021	Bond Future	5.31	Call		0.05000	0.00005	0,090	14.18	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Call		4,288.26000	4.28826	4,990,970	15.28	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		3,598.38000	3.59838	3,058,400	15.28	0.00	0	1

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	10.23	Put		6,817.47000	6.81747	6,054,610	14.22	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		2,644.77000	2.64477	3,137,560	14.22	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.12	Put		7,287.07000	7.28707	6,491,480	14.10	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		2,375.36000	2.37536	2,835,420	14.10	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		7,732.82000	7.73282	8,621,850	15.86	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		10,860.71000	10.86071	11,889,610	16.26	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		1,380.58000	1.38058	1,153,830	16.26	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		10,779.79000	10.77979	11,805,530	16.26	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		1,404.94000	1.40494	1,175,030	16.26	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Call		10,820.24000	10.82024	11,847,560	16.26	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		3,934.72000	3.93472	3,413,100	15.04	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.62	Call		3,718.21000	3.71821	4,325,520	14.62	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		16,240.70000	16.24070	17,414,650	16.26	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		401.75000	0.40175	320,050	16.26	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.08	Call		5,192.27000	5.19227	5,926,300	15.04	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		1,392.72000	1.39272	1,164,390	16.26	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put		2,522.58000	2.52258	2,155,960	15.86	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.62	Put		5,339.01000	5.33901	4,690,670	14.62	0.00	0	
Total R2035 Option											0.00	0	15,77
Total For R2035											47,954,891.87	514	150,94
R2037	On	04/02/2021	Bond Future			10.33218	86.02039	10.49397	84.91342	15.64	90,321,409.50	1,050	50,16
R2037	On	06/05/2021	Bond Future			10.53130	86.87375	10.69931	85.75690	16.91	93,302,407.50	1,074	130,08
R2037	On	05/08/2021	Bond Future			10.73452	83.56103	10.90929	82.43309	17.23	0.00	0	
R2037	On	04/11/2021	Bond Future			10.93293	84.45245	11.11450	83.31277	16.07	0.00	0	
Total R2037 Future											183,623,817.00	2,124	180,28
R2037	On	04/02/2021	Bond Future	10.28	Call		23.68000	0.02368	123,750	14.80	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put		1,492.29000	1.49229	485,390	14.80	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call		28.20000	0.02820	145,700	14.82	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		1,427.33000	1.42733	437,860	14.82	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		9,171.49000	9.17149	10,278,460	17.73	0.00	0	2
R2037	On	04/02/2021	Bond Future	11.90	Call		8,771.63000	8.77163	9,878,600	17.73	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put		0.00000	0.00000	0,000	17.73	0.00	87	18
R2037	On	04/02/2021	Bond Future	10.48	Put		431.08000	0.43108	20,610	15.22	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put		0.00000	0.00000	0,000	17.73	0.00	0	2
R2037	On	04/02/2021	Bond Future	10.85	Call		2,364.10000	2.36410	3,468,490	15.80	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put		2.58000	0.00258	0,000	15.80	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Call		72.74000	0.07274	334,280	14.95	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		1,557.96000	1.55796	535,510	14.78	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put		0.00000	0.00000	0,000	17.73	0.00	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	04/02/2021	Bond Future	10.27	Call		19.78000	0.01978	104,300	14.78	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		1,056.72000	1.05672	211,290	14.95	30,425.76	144	
R2037	On	04/02/2021	Bond Future	9.65	Put		6,020.42000	6.02042	4,913,450	14.34	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call		0.00000	0.00000	0,000	14.34	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call		336.34000	0.33634	1,032,840	15.22	179,714.16	174	1!
R2037	On	04/02/2021	Bond Future	13.73	Call		18,234.53000	18.23453	19,341,500	17.73	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		314.01000	0.31401	228,070	18.75	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		10,619.17000	10.61917	11,651,290	18.75	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		308.82000	0.30882	224,090	18.75	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		10,667.84000	10.66784	11,701,150	18.75	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		303.71000	0.30371	220,170	18.75	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call		10,570.53000	10.57053	11,601,440	18.75	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		9,329.16000	9.32916	10,235,640	18.82	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		1,341.23000	1.34123	1,119,770	18.82	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		9,370.57000	9.37057	10,278,760	18.82	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		1,327.99000	1.32799	1,108,240	18.82	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		9,412.01000	9.41201	10,321,910	18.82	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		1,314.85000	1.31485	1,096,810	18.82	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		1,385.27000	1.38527	1,180,450	17.45	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		10,986.64000	10.98664	11,918,750	17.45	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		1,408.94000	1.40894	1,201,370	17.45	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		11,026.00000	11.02600	11,959,490	17.45	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		1,397.06000	1.39706	1,190,870	17.45	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		11,065.40000	11.06540	12,000,260	17.45	0.00	0	
Total R2037 Option											210,139.92	405	3!
Total For R2037											183,833,956.92	2,529	180,6!
R2040	On	04/02/2021	Bond Future			10.47213	88.18733	10.63378	87.00553	15.51	31,130,127.49	353	49,7!
R2040	On	06/05/2021	Bond Future			10.66703	89.06212	10.83495	87.86976	17.26	31,438,928.36	353	77,6!
R2040	On	05/08/2021	Bond Future			10.86591	85.52284	11.04066	84.31856	17.68	0.00	0	
R2040	On	04/11/2021	Bond Future			11.05964	86.43524	11.24125	85.21838	16.41	0.00	0	
Total R2040 Future											62,569,055.85	706	127,3!
R2040	On	04/02/2021	Bond Future	10.41	Call		17.46000	0.01746	102,850	14.83	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		1,660.28000	1.66028	563,870	14.83	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		21.17000	0.02117	123,150	14.86	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Put		2,924.19000	2.92419	1,743,140	14.40	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		0.25000	0.00025	1,000	14.40	0.00	0	5!
R2040	On	04/02/2021	Bond Future	11.57	Call		6,371.87000	6.37187	7,553,670	17.40	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Put		4,234.53000	4.23453	3,052,730	14.14	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		0.00000	0.00000	0,000	14.14	0.00	0	8!

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	04/02/2021	Bond Future	11.74	Call		7,447.98000	7.44798	8,629,780	17.75	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put		1,731.70000	1.73170	620,720	14.81	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Put		8,938.93000	8.93893	7,757,130	13.98	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		0.00000	0.00000	0,000	13.98	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.42	Put		1,589.53000	1.58953	509,710	14.86	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Call		14.32000	0.01432	85,140	14.81	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put		0.00000	0.00000	0,000	17.75	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.57	Put		0.00000	0.00000	0,000	17.40	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put		8,267.84000	8.26784	7,086,040	13.98	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		0.00000	0.00000	0,000	13.98	0.00	0	80
R2040	On	06/05/2021	Bond Future	12.43	Put		399.74000	0.39974	292,390	19.28	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		10,576.67000	10.57667	11,663,150	19.28	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		393.30000	0.39330	287,420	19.28	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		10,475.10000	10.47510	11,558,640	19.28	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put		1,258.59000	1.25859	976,360	18.29	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		6,246.09000	6.24609	7,156,220	18.29	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		15,332.06000	15.33206	16,500,010	19.28	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put		406.27000	0.40627	297,450	19.28	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		73.37000	0.07337	48,960	19.28	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.43	Call		10,525.87000	10.52587	11,610,880	19.28	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		3,029.10000	3.02910	2,472,220	17.02	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		2,994.32000	2.99432	3,629,800	17.02	0.00	0	30
R2040	On	05/08/2021	Bond Future	12.48	Call		10,236.65000	10.23665	11,223,260	19.36	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		1,275.33000	1.27533	1,057,660	19.36	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		10,280.57000	10.28057	11,268,910	19.36	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		1,262.49000	1.26249	1,046,550	19.36	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		10,192.77000	10.19277	11,177,630	19.36	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		4,196.74000	4.19674	4,847,600	17.46	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.55	Put		2,752.77000	2.75277	2,343,370	18.05	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		6,112.40000	6.11240	6,907,280	18.05	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		20,524.14000	20.52414	21,707,770	19.36	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		1,288.28000	1.28828	1,068,860	19.36	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		81.01000	0.08101	60,360	19.36	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.05	Put		4,133.13000	4.13313	3,579,710	17.46	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		11,411.30000	11.41130	12,405,030	17.85	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		1,492.93000	1.49293	1,269,800	17.85	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		11,452.50000	11.45250	12,447,730	17.85	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		1,480.29000	1.48029	1,258,660	17.85	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		11,370.12000	11.37012	12,362,360	17.85	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		1,505.66000	1.50566	1,281,040	17.85	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 R2040 Option												0.00	0	7,50	
Total For R2040												62,569,055.85	706	134,85	
R2044	On	04/02/2021	Bond Future			10.54705	84.78027	10.70344	83.62459		16.25		474,260,830.38	5,594	15,58
R2044	On	06/05/2021	Bond Future			10.73424	85.62132	10.89674	84.45523		18.14		239,482,832.04	2,797	60,44
R2044	On	05/08/2021	Bond Future			10.92509	82.16988	11.09423	80.99211		18.58		0.00	0	
R2044	On	04/11/2021	Bond Future			11.11067	83.04652	11.28647	81.85650		17.22		0.00	0	
Total R2044 Future												713,743,662.42	8,391	76,03	
R2044	On	04/02/2021	Bond Future	10.84	Call			1,068.31000	1.06831	2,143,510	15.94		0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put			80.69000	0.08069	0,210	15.94		0.00	0	28
R2044	On	04/02/2021	Bond Future	10.29	Call			0.10000	0.00010	0,290	14.74		0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put			3,114.41000	3.11441	1,958,920	14.74		0.00	0	28
R2044	On	04/02/2021	Bond Future	9.66	Put			8,246.13000	8.24613	7,090,450	14.62		0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call			0.00000	0.00000	0,000	14.63		0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Call			0.82000	0.00082	3,920	14.86		0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put			2,574.32000	2.57432	1,421,740	14.86		0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call			0.00000	0.00000	0,000	14.62		0.00	0	28
R2044	On	04/02/2021	Bond Future	10.37	Call			1.08000	0.00108	5,410	14.87		0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put			2,497.78000	2.49778	1,346,430	14.87		0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call			0.62000	0.00062	2,810	14.84		0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put			2,651.03000	2.65103	1,497,540	14.84		0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Put			5,092.64000	5.09264	3,936,960	14.63		0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Call			10,570.06000	10.57006	11,630,050	20.27		0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call			10,269.96000	10.26996	11,321,140	20.27		0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put			1,710.14000	1.71014	1,359,150	18.83		0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call			7,041.73000	7.04173	7,965,410	19.75		0.00	0	
R2044	On	06/05/2021	Bond Future	11.79	Put			1,097.17000	1.09717	854,760	19.75		0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.35	Put			1,811.67000	1.81167	1,444,100	18.72		0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call			4,922.92000	4.92292	5,721,440	18.72		0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.45	Put			440.53000	0.44053	327,120	20.27		0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put			406.95000	0.40695	300,850	20.27		0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call			7,595.50000	7.59550	8,543,680	20.02		0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put			969.72000	0.96972	751,810	20.02		0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call			10,220.01000	10.22001	11,269,660	20.27		0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put			454.62000	0.45462	338,180	20.27		0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put			2,424.68000	2.42468	1,965,120	18.29		0.00	0	3,10
R2044	On	06/05/2021	Bond Future	10.70	Put			3,789.07000	3.78907	3,159,570	17.67		0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call			2,373.73000	2.37373	2,910,320	17.67		0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call			5,152.35000	5.15235	5,967,450	18.83		0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put			447.52000	0.44752	332,610	20.27		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	06/05/2021	Bond Future	12.45	Call		10.319.94000	10.31994	11,372,620	20.27	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Call		3,845.06000	3.84506	4,551,590	18.29	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		10,591.32000	10.59132	11,567,140	20.36	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		1,203.98000	1.20398	1,002,030	20.36	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		10,504.31000	10.50431	11,476,880	20.36	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		1,228.43000	1.22843	1,023,230	20.36	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		10,547.80000	10.54780	11,522,000	20.36	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		1,216.15000	1.21615	1,012,580	20.36	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		1,573.64000	1.57364	1,347,660	18.73	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		11,274.54000	11.27454	12,240,060	18.73	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		1,560.58000	1.56058	1,336,080	18.73	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		11,193.71000	11.19371	12,156,280	18.73	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		1,586.78000	1.58678	1,359,330	18.73	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		11,234.12000	11.23412	12,198,160	18.73	0.00	0	
Total R2044 Option											0.00	0	19,35
Total For R2044											713,743,662.42	8,391	95,42
R2048	On	04/02/2021	Bond Future			10.47204	88.50047	10.61842	87.38022	15.57	0.00	0	79,42
R2048	On	06/05/2021	Bond Future			10.64747	84.96904	10.79949	83.83895	18.43	0.00	0	126,20
R2048	On	05/08/2021	Bond Future			10.82426	85.89135	10.98237	84.74995	17.92	0.00	0	
R2048	On	04/11/2021	Bond Future			11.00511	82.39635	11.16959	81.24309	17.48	0.00	0	
Total R2048 Future											0.00	0	205,62
R2048	On	04/02/2021	Bond Future	10.47	Call		59.14000	0.05914	269,550	15.01	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		1,195.19000	1.19519	285,350	15.01	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		69.56000	0.06956	309,650	15.04	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		1,263.57000	1.26357	326,160	14.98	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Put		41.42000	0.04142	0,050	15.67	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Call		1,395.35000	1.39535	2,474,230	15.67	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	9.80	Put		6,616.55000	6.61655	5,496,300	13.94	0.00	0	
R2048	On	04/02/2021	Bond Future	9.80	Call		0.00000	0.00000	0,000	13.94	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	10.48	Put		1,128.22000	1.12822	248,060	15.04	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Put		0.00000	0.00000	0,000	17.38	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call		6,227.79000	6.22779	7,348,040	17.38	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Put		86.07000	0.08607	0,320	15.57	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call		1,071.05000	1.07105	2,105,550	15.57	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		50.00000	0.05000	232,840	14.98	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call		10,561.24000	10.56124	11,584,510	20.66	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		427.16000	0.42716	320,340	20.66	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		10,612.42000	10.61242	11,637,120	20.66	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		420.34000	0.42034	314,950	20.66	0.00	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
R2048	On	06/05/2021	Bond Future	12.34	Call		10.5107000	10.51007	11,531,890	20.66	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		434.08000	0.43408	325,810	20.66	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		1,186.52000	1.18652	993,460	19.67	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		10,895.65000	10.89565	11,845,540	19.67	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		1,174.50000	1.17450	982,990	19.67	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		10,940.38000	10.94038	11,891,820	19.67	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		1,162.59000	1.16259	972,630	19.67	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		10,850.94000	10.85094	11,799,280	19.67	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		11,695.12000	11.69512	12,642,160	19.02	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		1,464.31000	1.46431	1,258,090	19.02	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		11,736.66000	11.73666	12,685,090	19.02	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		1,451.82000	1.45182	1,246,990	19.02	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		11,653.59000	11.65359	12,599,240	19.02	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		1,476.89000	1.47689	1,269,280	19.02	0.00	0	
Total R2048 Option											0.00	0	4,28
Total For R2048											0.00	0	209,90
R209	On	04/02/2021	Bond Future			10.00699	73.27003	10.16322	72.33318	17.25	0.00	0	17,60
R209	On	06/05/2021	Bond Future			10.18454	70.85786	10.34626	69.91275	18.58	9,990,958.26	141	27,60
R209	On	05/08/2021	Bond Future			10.36029	71.62736	10.52778	70.67283	17.90	0.00	0	
R209	On	04/11/2021	Bond Future			10.54045	69.25143	10.71402	68.28697	17.62	0.00	0	1,70
Total R209 Future											9,990,958.26	141	47,01
R209	On	04/02/2021	Bond Future	10.11	Call		228.78000	0.22878	679,430	17.08	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		545.93000	0.54593	59,730	17.08	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		251.41000	0.25141	729,680	17.09	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		508.81000	0.50881	50,230	17.09	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		207.59000	0.20759	630,510	17.07	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		584.56000	0.58456	70,630	17.07	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put		1,214.84000	1.21484	964,630	19.31	0.00	0	3,50
R209	On	06/05/2021	Bond Future	10.00	Put		3,725.92000	3.72592	3,165,660	18.03	0.00	0	
R209	On	06/05/2021	Bond Future	10.00	Call		1,679.71000	1.67971	2,064,560	18.03	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call		7,326.18000	7.32618	8,135,660	20.37	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		2,319.49000	2.31949	2,790,340	18.33	0.00	0	5,30
R209	On	06/05/2021	Bond Future	11.25	Call		5,865.60000	5.86560	6,614,470	19.82	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		906.20000	0.90620	709,960	19.82	0.00	0	9,10
R209	On	06/05/2021	Bond Future	12.25	Call		10,070.64000	10.07064	10,959,550	20.37	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call		1,159.19000	1.15919	1,459,310	17.74	0.00	0	8,20
R209	On	06/05/2021	Bond Future	11.00	Call		4,855.02000	4.85502	5,549,920	19.31	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		211.54000	0.21154	153,630	20.37	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		10,027.92000	10.02792	10,915,980	20.37	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	06/05/2021	Bond Future	12.24	Put		207.91000	0.20791	150,860	20.37	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		9,942.47000	9.94247	10,828,810	20.37	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put		583.84000	0.58384	448,210	20.37	0.00	0	3,7!
R209	On	06/05/2021	Bond Future	10.25	Put		2,879.84000	2.87984	2,405,580	18.33	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Call		3,390.83000	3.39083	3,975,860	18.70	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put		1,944.25000	1.94425	1,584,170	18.70	0.00	0	6,2!
R209	On	06/05/2021	Bond Future	9.75	Put		4,736.59000	4.73659	4,091,600	17.74	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		215.22000	0.21522	156,450	20.37	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		204.34000	0.20434	148,140	20.37	0.00	0	9,1!
R209	On	06/05/2021	Bond Future	12.23	Call		9,985.19000	9.98519	10,872,390	20.37	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Put		2,582.56000	2.58256	2,142,000	18.43	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call		2,604.20000	2.60420	3,108,750	18.43	0.00	0	1,0!
R209	On	05/08/2021	Bond Future	11.80	Put		1,285.40000	1.28540	1,085,550	19.45	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		7,992.28000	7.99228	8,748,470	19.45	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		1,272.89000	1.27289	1,074,550	19.45	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		7,920.09000	7.92009	8,673,250	19.45	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		1,298.02000	1.29802	1,096,650	19.45	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		7,956.16000	7.95616	8,710,840	19.45	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		1,780.72000	1.78072	1,551,820	19.10	0.00	0	5,5!
R209	On	04/11/2021	Bond Future	12.18	Call		8,960.69000	8.96069	9,720,330	19.10	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		1,540.01000	1.54001	1,335,190	19.10	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		8,994.63000	8.99463	9,755,550	19.10	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		1,527.47000	1.52747	1,323,930	19.10	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		8,926.79000	8.92679	9,685,130	19.10	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		3,514.03000	3.51403	3,990,820	17.13	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		4,706.06000	4.70606	4,218,390	17.13	0.00	0	5,5!
R209	On	04/11/2021	Bond Future	9.50	Put		8,666.84000	8.66684	7,969,550	16.60	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		1,492.40000	1.49240	1,759,570	16.60	0.00	0	3,7!
R209	On	04/11/2021	Bond Future	12.00	Call		8,355.75000	8.35575	9,091,310	19.10	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		1,552.64000	1.55264	1,346,520	19.10	0.00	0	
Total R209 Option											0.00	0	61,07
Total For R209											9,990,958.26	141	108,05
R210	On	04/02/2021	Bond Future			198.00359	198.00359	196.87798	196.87798		0.00	0	8!
R210	On	06/05/2021	Bond Future			197.30613	197.30613	196.17167	196.17167		0.00	0	1,1!
R210	On	05/08/2021	Bond Future			199.49627	199.49627	198.35145	198.35145		0.00	0	
R210	On	04/11/2021	Bond Future			198.93266	198.93266	197.77605	197.77605		0.00	0	
Total R210 Future											0.00	0	2,0!
Total For R210											0.00	0	2,0!
R212	On	04/02/2021	Bond Future			170.27473	170.27473	170.34114	170.34114		0.00	0	4,1!

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R212	On	06/05/2021			172.00627	172.00627	172.07562	172.07562				0.00	0	3,42
R212	On	05/08/2021			171.58504	171.58504	171.65713	171.65713				0.00	0	
R212	On	04/11/2021			173.45490	173.45490	173.52828	173.52828				0.00	0	
Total R212 Future												0.00	0	7,60
Total For R212												0.00	0	7,60
R213	On	04/02/2021			8.90707	90.63090	9.04351	89.81616		12.41		0.00	0	69
R213	On	06/05/2021			9.08554	88.00247	9.22724	87.18085		13.32		0.00	0	9,08
R213	On	05/08/2021			9.26455	88.95765	9.41196	88.12811		12.84		0.00	0	
R213	On	04/11/2021			9.45170	86.37741	9.60515	85.53939		12.59		0.00	0	
Total R213 Future												0.00	0	9,78
R213	On	04/02/2021	9.40	Call			2,084.20000	2.08420	2,897,400	12.56		0.00	0	
R213	On	04/02/2021	9.40	Put			1.54000	0.00154	0,000	12.56		0.00	0	
R213	On	04/02/2021	9.41	Call			2,141.37000	2.14137	2,954,870	12.57		0.00	0	
R213	On	04/02/2021	9.41	Put			1.24000	0.00124	0,000	12.57		0.00	0	
R213	On	04/02/2021	9.39	Call			2,027.03000	2.02703	2,839,870	12.55		0.00	0	
R213	On	04/02/2021	9.39	Put			1.90000	0.00190	0,000	12.55		0.00	0	
R213	On	06/05/2021	11.91	Put			19.37000	0.01937	12,660	14.61		0.00	0	
R213	On	06/05/2021	11.89	Call			13,729.15000	13.72915	14,543,740	14.61		0.00	0	
R213	On	06/05/2021	11.89	Put			20.38000	0.02038	13,350	14.61		0.00	0	
R213	On	06/05/2021	11.90	Call			13,774.46000	13.77446	14,589,210	14.61		0.00	0	
R213	On	06/05/2021	11.90	Put			19.87000	0.01987	13,000	14.61		0.00	0	
R213	On	06/05/2021	11.91	Call			13,819.74000	13.81974	14,634,650	14.61		0.00	0	
R213	On	05/08/2021	10.78	Call			8,118.88000	8.11888	8,803,000	13.94		0.00	0	
R213	On	05/08/2021	10.78	Put			895.41000	0.89541	749,990	13.94		0.00	0	20
R213	On	05/08/2021	10.14	Call			5,563.93000	5.56393	6,154,990	13.17		0.00	0	
R213	On	05/08/2021	10.14	Put			1,615.90000	1.61590	1,377,420	13.17		0.00	0	20
R213	On	05/08/2021	9.34	Call			2,944.97000	2.94497	3,366,370	12.57		0.00	0	20
R213	On	05/08/2021	10.85	Call			8,396.48000	8.39648	9,089,740	13.94		0.00	0	
R213	On	05/08/2021	10.85	Put			825.35000	0.82535	689,070	13.94		0.00	0	
R213	On	05/08/2021	10.86	Call			8,436.35000	8.43635	9,130,880	13.94		0.00	0	
R213	On	05/08/2021	10.86	Put			815.72000	0.81572	680,710	13.94		0.00	0	
R213	On	05/08/2021	10.84	Call			8,356.67000	8.35667	9,048,640	13.94		0.00	0	
R213	On	05/08/2021	10.84	Put			835.08000	0.83508	697,510	13.94		0.00	0	
R213	On	05/08/2021	9.34	Put			3,348.62000	3.34862	2,940,480	12.57		0.00	0	
R213	On	04/11/2021	11.10	Put			1,185.13000	1.18513	1,023,540	13.65		0.00	0	
R213	On	04/11/2021	11.11	Call			8,851.72000	8.85172	9,529,340	13.65		0.00	0	
R213	On	04/11/2021	11.11	Put			1,174.00000	1.17400	1,013,600	13.65		0.00	0	
R213	On	04/11/2021	11.09	Call			8,778.14000	8.77814	9,453,370	13.65		0.00	0	
R213	On	04/11/2021	11.09	Put			1,196.35000	1.19635	1,033,560	13.65		0.00	0	

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	04/11/2021	Bond Future	11.10	Call			8,814.90000	8.81490	9,491,330	13.65	0.00	0	
Total R213 Option												0.00	0	60
Total For R213												0.00	0	10,380
R214	On	04/02/2021	Bond Future			10.40202	70.29871	10.55832	69.34701		18.71	0.00	0	9,200
R214	On	06/05/2021	Bond Future			10.57557	67.72059	10.73745	66.76036		20.28	0.00	0	12,600
R214	On	05/08/2021	Bond Future			10.74999	68.45565	10.91784	67.48582		19.51	0.00	0	
R214	On	04/11/2021	Bond Future			10.92838	65.90894	11.10246	64.92898		19.24	0.00	0	
Total R214 Future												0.00	0	21,900
R214	On	04/02/2021	Bond Future	10.32	Call			24.07000	0.02407	85,820	18.07	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put			1,483.82000	1.48382	593,870	18.07	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call			28.11000	0.02811	100,730	18.09	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put			1,425.59000	1.42559	546,510	18.09	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call			20.54000	0.02054	72,660	18.05	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put			1,542.64000	1.54264	643,060	18.05	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call			8,444.38000	8.44438	9,297,060	22.26	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put			449.83000	0.44983	342,280	22.26	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call			8,485.26000	8.48526	9,339,260	22.26	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put			443.20000	0.44320	336,970	22.26	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call			8,526.16000	8.52616	9,381,460	22.26	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put			436.66000	0.43666	331,730	22.26	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put			1,619.54000	1.61954	1,385,120	21.21	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call			7,436.19000	7.43619	8,168,390	21.21	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put			1,648.94000	1.64894	1,411,310	21.21	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call			7,470.52000	7.47052	8,204,330	21.21	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put			1,634.19000	1.63419	1,398,170	21.21	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call			7,504.89000	7.50489	8,240,300	21.21	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call			8,769.53000	8.76953	9,524,050	20.87	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put			1,785.79000	1.78579	1,560,350	20.87	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call			8,704.57000	8.70457	9,456,470	20.87	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put			1,813.22000	1.81322	1,585,160	20.87	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call			8,737.04000	8.73704	9,490,250	20.87	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put			1,799.46000	1.79946	1,572,710	20.87	0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	21,900
Total for Bond												1,452,868,561.22	18,729	1,577,660
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total E170 Future												0.00	0	
Total For E170												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R213 Future									0.00	0	
Total For R213									0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future									0.00	0	
Total For R213/R186									0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future									0.00	0	
Total For R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 04/02/2021 GOVI			770.60400	770.60400	764.79000	764.79000			0.00	0	2
GOVI On 06/05/2021 GOVI			778.24800	778.24800	772.38000	772.38000			0.00	0	96
GOVI On 05/08/2021 GOVI			786.60400	786.60400	780.67700	780.67700			0.00	0	
GOVI On 04/11/2021 GOVI			795.07800	795.07800	789.08700	789.08700			0.00	0	
Total GOVI Future									0.00	0	95
GOVI On 04/02/2021 GOVI	750.95	Call			138,400.00000	13.84000	196,540,000		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			138,300.00000	13.83000	196,440,000		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			138,500.00000	13.85000	196,640,000		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			937,100.00000	93.71000	995,780,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.68	Call			937,000.00000	93.70000	995,680,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.68	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.69	Call			936,900.00000	93.69000	995,580,000		0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Call			615,270.00000	61.52700	674,540,000		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			615,470.00000	61.54700	674,740,000		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			615,370.00000	61.53700	674,640,000		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			606,770.00000	60.67700	666,680,000		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			606,670.00000	60.66700	666,580,000		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	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			606,870.00000	60.68700	666,780,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	95
Total for GOVI												0.00	0	95
AL37	On	04/02/2021	Index Future			793.70000	793.70000	794.33200	794.33200			0.00	0	
AL37	On	06/05/2021	Index Future			801.57300	801.57300	802.21600	802.21600			0.00	0	
AL37	On	05/08/2021	Index Future			810.18000	810.18000	810.83200	810.83200			0.00	0	
AL37	On	04/11/2021	Index Future			818.90800	818.90800	819.56800	819.56800			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/02/2021	Index Future			893.01700	893.01700	885.82300	885.82300			0.00	0	
AL7T	On	06/05/2021	Index Future			901.87600	901.87600	894.61400	894.61400			0.00	0	
AL7T	On	05/08/2021	Index Future			911.56000	911.56000	904.22400	904.22400			0.00	0	
AL7T	On	04/11/2021	Index Future			921.37900	921.37900	913.96500	913.96500			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/02/2021	Index Future			779.62400	779.62400	773.68500	773.68500			218,294,720.00	28	8
ALBI	On	06/05/2021	Index Future			787.35700	787.35700	781.36300	781.36300			220,459,960.00	28	30
ALBI	On	05/08/2021	Index Future			795.81200	795.81200	789.75600	789.75600			0.00	0	
ALBI	On	04/11/2021	Index Future			804.38400	804.38400	798.26400	798.26400			0.00	0	
Total ALBI Future												438,754,680.00	56	35
Total For ALBI												438,754,680.00	56	35
IGOV	On	04/02/2021	Index Future			275.86400	275.86400	274.20400	274.20400			5,517,280.00	2	1
IGOV	On	06/05/2021	Index Future			278.66900	278.66900	276.99400	276.99400			5,573,380.00	2	9
IGOV	On	05/08/2021	Index Future			281.72900	281.72900	280.03700	280.03700			0.00	0	
IGOV	On	04/11/2021	Index Future			284.83100	284.83100	283.12100	283.12100			0.00	0	
Total IGOV Future												11,090,660.00	4	1,05
Total For IGOV												11,090,660.00	4	1,05
Total for Index												449,845,340.00	60	1,45
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			3.62000	96.38000	3.59000	96.41000			0.00	0	
JIBAR	f On	19/05/2021	Jibar Future			3.62000	96.38000	3.58000	96.42000			0.00	0	
JIBAR	f On	15/06/2021	Jibar Future			3.62500	96.37500	3.57500	96.42500			0.00	0	
JIBAR	f On	21/07/2021	Jibar Future			3.64000	96.36000	3.58000	96.42000			0.00	0	
JIBAR	f On	15/09/2021	Jibar Future			3.66000	96.34000	3.61000	96.39000			0.00	0	30,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR f On 15/12/2021 Jibar Future			3.80500	96.19500	3.76500	96.23500				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			3.88000	96.12000	3.84000	96.16000				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.10000	95.90000	4.08000	95.92000				0.00	0	20,00
JIBAR f On 21/09/2022 Jibar Future			4.19500	95.80500	4.15500	95.84500				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			4.43000	95.57000	4.42000	95.58000				0.00	0	
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			90.64000	90.64000	90.60000	90.60000				0.00	0	
Total 5Y STND Future										0.00	0	50,00
Total For 5Y STND										0.00	0	50,00
Total for Interest Rate Swap										0.00	0	50,00
Total for Derivatives :										1,902,713,901.22	18,789	1,630,200
AA06 On 15/04/2021 Spot Bond					0.00000	100.22607				0.00	0	1,650,000,00
Total AA06 SPOT										0.00	0	1,650,000,00
Total For AA06										0.00	0	1,650,000,00
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			5.36000	103.73955	5.36000	103.69431				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			3.38000	303.23255	3.38000	303.14876				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.74643				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.21398				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	101.04103	9.65000	100.96258				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.03153				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN0 On 17/03/2026 Spot Bond					0.00000	100.76995				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN1 On 14/05/2022 Spot Bond					0.00000	100.37752				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1 On 11/11/2022 Spot Bond					0.00000	101.01250				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1 On 26/09/2023 Spot Bond					0.00000	102.26454				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.75819				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	103.31821				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	104.55046				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.44764				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.88168				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2021 Spot Bond					0.00000	101.09298				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.77606				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2! On 29/08/2025 Spot Bond					0.00000	101.71849				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3! On 29/08/2028 Spot Bond					0.00000	102.74295				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.98147				0.00	140,000,000	70,000,000
Total ABFN31 SPOT										0.00	140,000,000	70,000,000
Total For ABFN31										0.00	140,000,000	70,000,000
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.55218				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	102.58848				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.30047				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3! On 07/02/2024 Spot Bond					0.00000	100.48833				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3! On 07/02/2026 Spot Bond					0.00000	99.79856				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.32122				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3! On 23/04/2022 Spot Bond					0.00000	100.14884				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3! On 16/09/2022 Spot Bond					0.00000	101.07428				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4! On 16/09/2024 Spot Bond					0.00000	101.36558				0.00	0	
Total ABFN40 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 ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.40465				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.62377				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.29622				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.30454				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.31053				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.60512				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.81875				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.86360				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.24819				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.60486				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.95810				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABK103 On 13/10/2021 Spot Bond			4.02000	4.02000	4.02000	147.17993				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	75.10449	100.00000	74.60419				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.05500	7.05500	7.05500	140.31818				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	19.60699	100.00000	19.47567				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	100.03520				0.00	0	19,233,90
Total ABKS1 SPOT										0.00	0	19,233,90
Total For ABKS1										0.00	0	19,233,90
ABN05 On 18/04/2021 Spot Bond			2.67000	217.10229	2.67000	217.05491				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.62500	2.62500	2.62500	147.34271				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.30000	4.30000	4.30000	187.64232				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.84000	4.84000	4.84000	210.46169				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.20000	6.20000	6.20000	106.33555				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			6.58000	6.58000	6.58000	120.15542				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.86000	4.86000	4.86000	102.63702				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS11 On 09/04/2021 Spot Bond			4.39000	103.96475	4.39000	103.92752				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			4.70000	108.31387	4.70000	108.27218				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			4.73000	110.76748	4.73000	110.72457				0.00	0	440,000,00
Total ABS15 SPOT										0.00	0	440,000,00
Total For ABS15										0.00	0	440,000,00
ABS16 On 11/11/2025 Spot Bond			6.14500	119.82971	6.14500	119.76962				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.35500	119.80703	7.35500	119.73534				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			5.17000	114.99323	5.17000	114.94460				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			6.69000	113.33711	6.69000	113.27532			33,450,000,000,000.00		5,000,000,000	5,000,000,00
Total ABS7 SPOT									13,450,000,000,000.00		5,000,000,000	5,000,000,00
Total For ABS7									13,450,000,000,000.00		5,000,000,000	5,000,000,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.29807	100.00000	13.20900				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.73000	1.73000	1.73000	316.52614				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.14000	169.87050	1.14000	169.85450				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			9.45500	9.45500	9.45500	105.00434				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.79979				0.00	0	
Total ACL097 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 ACL097										0.00	0	
ACL09€ On 20/12/2025 Spot Bond					0.00000	100.77479				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL12€ On 20/09/2021 Spot Bond					0.00000	100.74376				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL14€ On 20/12/2021 Spot Bond					0.00000	100.74753				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL18€ On 20/09/2022 Spot Bond					0.00000	100.24693				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.77253				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.77253				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.79382				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL20€ On 20/12/2022 Spot Bond					0.00000	100.79382				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL20€ On 30/01/2023 Spot Bond					0.00000	167.71605				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL20€ On 14/02/2023 Spot Bond					0.00000	170.83723				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.73251				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.72749				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.70871				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	101.20231				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.15032				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.98006				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.99018				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.09023				0.00	220,000,000	110,000,000
Total AGL01 SPOT										0.00	220,000,000	110,000,000
Total For AGL01										0.00	220,000,000	110,000,000
AGL02 On 11/04/2024 Spot Bond					0.00000	99.56647				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	99.45766				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.08550				0.00	1,029,138,500	306,079,500
Total AGT01 SPOT										0.00	1,029,138,500	306,079,500
Total For AGT01										0.00	1,029,138,500	306,079,500
AGT02 On 28/11/2024 Spot Bond					0.00000	103.02741				0.00	66,900,000	22,300,000
Total AGT02 SPOT										0.00	66,900,000	22,300,000
Total For AGT02										0.00	66,900,000	22,300,000
AGT03 On 05/06/2025 Spot Bond					0.00000	100.38513				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGT04 On 27/10/2025 Spot Bond					0.00000	101.36046				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	100.26630				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.26630				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.31018				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.25901				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.25656				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.28342				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.31024				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.39784				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.42455				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	101.18740				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.01854				0.00	0	
Total AHF5A2 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 AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			5.89000	113.80698	5.89000	113.75313				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.07925				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.16017				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.17709				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.26329				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.49792				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.07919				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.16010				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.72610				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.99827				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.11966				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.20056				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.88772				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.77000	113.19256	6.77000	113.13047				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			5.89000	111.75375	5.89000	111.70000				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.04500	95.94784	11.04500	95.86239				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.57000	165.45222	6.57000	165.36410				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.32146				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.57701				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.85327				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.05640				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.40592				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.01637				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF12 On 24/02/2022 Spot Bond					0.00000	101.26251				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	100.66684				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.88669				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.19000	225.21789	5.19000	225.12279				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.20500	203.06127	5.20500	202.97527				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN11 On 07/03/2021 Spot Bond					0.00000	100.91187				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			2.12000	168.27439	2.12000	168.24499				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	98.11794				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14 On 04/05/2021 Spot Bond					0.00000	100.01578				0.00	60,000,000	15,000,000
Total ASN146 SPOT										0.00	60,000,000	15,000,000

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 ASN146										0.00	60,000,000	15,000,00
ASN14: On 04/05/2021 Spot Bond					0.00000	100.01519				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			2.16500	168.20166	2.16500	168.17164				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	53.98339				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	101.03553				0.00	720,000,000	345,000,00
Total ASN152 SPOT										0.00	720,000,000	345,000,00
Total For ASN152										0.00	720,000,000	345,000,00
ASN15: On 31/03/2028 Spot Bond			5.19000	177.48385	5.19000	177.40891				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	99.95458				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	101.13744				0.00	60,000,000	15,000,00
Total ASN161 SPOT										0.00	60,000,000	15,000,00
Total For ASN161										0.00	60,000,000	15,000,00
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN164 On 20/06/2021 Spot Bond					0.00000	100.95504				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17 On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17 On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17 On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	100.85890				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.60658				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.15000	101.80491	5.15000	101.76201				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.66868				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.67895				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.74157				0.00	0	10,400,00
Total ASN204 SPOT										0.00	0	10,400,00
Total For ASN204										0.00	0	10,400,00
ASN20 On 24/08/2021 Spot Bond					0.00000	101.35239				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN20 On 24/08/2025 Spot Bond					0.00000	101.54139				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	101.00682				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond					0.00000	100.91527				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.85640				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.66853				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	99.85470				0.00	60,000,000	15,000,00
Total ASN278 SPOT										0.00	60,000,000	15,000,00
Total For ASN278										0.00	60,000,000	15,000,00
ASN27 On 20/08/2048 Spot Bond					0.00000	101.14836				0.00	100,000,000	25,000,00
Total ASN279 SPOT										0.00	100,000,000	25,000,00
Total For ASN279										0.00	100,000,000	25,000,00
ASN28 On 21/08/2023 Spot Bond					0.00000	101.07520				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.85278				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.61296				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.72500				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.93133				0.00	0	
Total ASN310 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 ASN310										0.00	0	
ASN31: On 31/03/2029 Spot Bond			4.64500	4.64500	4.64500	98.97872				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.33500	5.33500	5.33500	90.43663				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.68591				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.78502				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	99.94070				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.69117				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.26000	100.35126	5.26000	100.30808				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.73748				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	99.91276				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	99.91276				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.66863				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.70980				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.70619				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.70619				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	101.00668				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.85004				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.69239				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.71867				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	100.10878				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	100.79346				0.00	40,000,000	20,000,00
Total ASN383 SPOT										0.00	40,000,000	20,000,00
Total For ASN383										0.00	40,000,000	20,000,00
ASN38 On 15/03/2021 Spot Bond					0.00000	100.79346				0.00	40,000,000	20,000,00
Total ASN384 SPOT										0.00	40,000,000	20,000,00
Total For ASN384										0.00	40,000,000	20,000,00
ASN38 On 20/12/2022 Spot Bond					0.00000	100.83884				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.69865				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN39! On 20/11/2022 Spot Bond					0.00000	101.01776				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39! On 17/12/2025 Spot Bond					0.00000	100.75080				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40! On 20/12/2024 Spot Bond					0.00000	100.69364				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41! On 20/12/2024 Spot Bond					0.00000	100.81874				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41! On 05/12/2021 Spot Bond					0.00000	100.87138				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42! On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42! On 20/12/2024 Spot Bond					0.00000	105.09124				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44! On 17/06/2021 Spot Bond					0.00000	100.68987				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44! On 17/06/2021 Spot Bond					0.00000	100.68987				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44! On 22/06/2023 Spot Bond					0.00000	100.63597				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45! On 23/06/2025 Spot Bond					0.00000	100.65669				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45! On 01/07/2023 Spot Bond					0.00000	100.88129				0.00	0	
Total ASN453 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 ASN453										0.00	0	
ASN45 On 20/03/2023 Spot Bond					0.00000	101.33507				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45 On 21/12/2026 Spot Bond					0.00000	103.61722				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.25541				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.25785				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	104.32500				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	103.62262				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	100.12689				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	104.74348				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.09497				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.11153				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	103.47057				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	104.13628				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN474 On 11/08/2021 Spot Bond					0.00000	99.92181				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN476 On 17/08/2025 Spot Bond					0.00000	100.71601				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	100.85631				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/05/2021 Spot Bond					0.00000	100.42230				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN484 On 25/08/2025 Spot Bond					0.00000	95.83500				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	104.62425				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	100.71351				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 02/09/2021 Spot Bond					0.00000	100.80661				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN490 On 07/09/2021 Spot Bond					0.00000	100.79446				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN492 On 30/09/2021 Spot Bond					0.00000	100.47292				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN493 On 08/09/2021 Spot Bond					0.00000	100.70355				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN49 On 10/03/2021 Spot Bond					0.00000	100.68019				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.70306				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.70306				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN49 On 16/03/2021 Spot Bond					0.00000	100.59543				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN50 On 18/03/2021 Spot Bond					0.00000	100.58923				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN50 On 31/03/2021 Spot Bond					0.00000	100.44496				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN50 On 28/09/2025 Spot Bond					0.00000	100.69477				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50 On 21/12/2026 Spot Bond			9.00000	101.19212	9.00000	101.13425				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50 On 21/12/2026 Spot Bond			8.18000	101.08508	8.18000	101.03090				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.36000	101.10860	8.36000	101.05359				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.36000	101.10860	8.36000	101.05359				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN51 On 30/03/2021 Spot Bond					0.00000	100.46238				0.00	0	
Total ASN514 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 ASN514										0.00	0	
ASN51: On 08/04/2021 Spot Bond					0.00000	100.35328				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN51: On 14/04/2021 Spot Bond					0.00000	100.26756				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	100.19686	9.10000	100.12299				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	100.23797	11.05000	100.14867				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	100.23693	11.00000	100.14801				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 13/05/2021 Spot Bond					0.00000	99.87983				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	100.22642	10.50000	100.14145				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	100.99129				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	100.88603				0.00	0	
Total ASN534 SPOT										0.00	0	
Total For ASN534										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	100.22642	10.50000	100.14145				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.55267				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.06208				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 28/11/2022 Spot Bond					0.00000	101.28763				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN542 On 02/03/2021 Spot Bond			4.36700	4.36700	4.36700	100.77768				0.00	0	
Total ASN544 SPOT										0.00	0	
Total For ASN544										0.00	0	
ASN544 On 31/07/2023 Spot Bond			10.60000	100.22852	10.60000	100.14277				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN545 On 09/03/2021 Spot Bond			4.37000	4.37000	4.37000	100.69441				0.00	0	
Total ASN546 SPOT										0.00	0	
Total For ASN546										0.00	0	
ASN546 On 31/01/2024 Spot Bond			10.47000	101.88440	10.47000	100.14105				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			10.55000	100.17245	10.55000	100.08619				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.29000	107.81264	5.29000	107.76600				0.00	0	130,000,00
Total BAW21 SPOT										0.00	0	130,000,00
Total For BAW21										0.00	0	130,000,00
BAW21 On 24/03/2022 Spot Bond			9.30000	103.49300	9.30000	103.41506				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	101.24149				0.00	0	100,000,00
Total BAW22 SPOT										0.00	0	100,000,00
Total For BAW22										0.00	0	100,000,00
BAW28 On 06/06/2022 Spot Bond					0.00000	101.36722				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW29 On 22/02/2023 Spot Bond					0.00000	101.03864				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.95859				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.51107				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			5.60500	103.32093	5.60500	103.27386				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.39467				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAYA5 On 31/03/2022 Spot Bond					0.00000	103.09460				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA6 On 30/09/2022 Spot Bond					0.00000	100.80998				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA6 On 31/03/2021 Spot Bond					0.00000	100.80032				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA6 On 31/03/2023 Spot Bond			8.09000	8.09000	8.09000	107.13281				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA7 On 30/06/2021 Spot Bond					0.00000	100.73695				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA7 On 30/06/2021 Spot Bond					0.00000	101.02903				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA7 On 31/03/2026 Spot Bond			10.06500	10.06500	10.06500	112.59063				0.00	0	
Total BAYA72 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 Interest
Total For BAYA72										0.00	0	
BAYA72 On 31/03/2022 Spot Bond					0.00000	100.64650				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA73 On 01/07/2024 Spot Bond					0.00000	100.72657				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	100.46195				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.46205				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	100.43670				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.83438				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.83438				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.43427				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.85878				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.83391				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.85823				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.80932				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.85809				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYB17 On 30/06/2021 Spot Bond					0.00000	100.95620				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB17 On 30/09/2023 Spot Bond					0.00000	100.97971				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB17 On 30/09/2023 Spot Bond					0.00000	100.97971				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB17 On 30/09/2023 Spot Bond					0.00000	100.97971				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB17 On 30/09/2024 Spot Bond					0.00000	101.00426				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.98031				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	101.35742				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.02903				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	99.95958				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BD0302 On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	108.62828				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.00003				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.39271				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.46083				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.92894				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.89000	112.31981	6.89000	112.25679				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.24595				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	100.57793				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.79000	104.54250	6.79000	104.48510				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	103.04702				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			5.89000	108.50573	5.89000	108.45440				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.88653				0.00	0	
Total BGL14 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 BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	103.68229				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.41377				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	99.89527				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.49598				0.00	0	1,000,000,00
Total BGL18 SPOT										0.00	0	1,000,000,00
Total For BGL18										0.00	0	1,000,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	100.74623				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.64600				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.89628				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	99.97247				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.15230				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.63000	112.27358	5.63000	112.22193				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.74227				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.00027				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.51702				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.11083				0.00	0	500,000,0€
Total BID15 SPOT										0.00	0	500,000,0€
Total For BID15										0.00	0	500,000,0€
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.12307				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.42565				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.61740				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	94.75280				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	63.77610				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.61758				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.19424				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.49402				0.00	0	900,000,0€
Total BPPF13 SPOT										0.00	0	900,000,0€
Total For BPPF13										0.00	0	900,000,0€
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.98585				0.00	960,000,000	280,000,0€
Total BPPF19 SPOT										0.00	960,000,000	280,000,0€
Total For BPPF19										0.00	960,000,000	280,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF2(On 19/11/2024 Spot Bond					0.00000	101.17966				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2(On 26/02/2023 Spot Bond					0.00000	99.59847				0.00	140,000,000	70,000,000
Total BPPF21 SPOT										0.00	140,000,000	70,000,000
Total For BPPF21										0.00	140,000,000	70,000,000
BPPF2(On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				32,000,000,000,000.00	320,000,000	160,000,000
Total BPPF22 SPOT										32,000,000,000,000.00	320,000,000	160,000,000
Total For BPPF22										32,000,000,000,000.00	320,000,000	160,000,000
BPPF2(On 16/07/2023 Spot Bond					0.00000	100.27984				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2(On 03/08/2021 Spot Bond					0.00000	100.02577				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2(On 03/08/2022 Spot Bond					0.00000	100.02795				0.00	200,000,000	100,000,000
Total BPPF25 SPOT										0.00	200,000,000	100,000,000
Total For BPPF25										0.00	200,000,000	100,000,000
BPPF2(On 12/10/2021 Spot Bond					0.00000	100.32612				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2(On 12/10/2023 Spot Bond					0.00000	100.35088				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2(On 03/11/2021 Spot Bond					0.00000	100.02449				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2(On 03/11/2022 Spot Bond					0.00000	100.02574				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3(On 03/11/2023 Spot Bond					0.00000	100.02682				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZ21(On 27/03/2021 Spot Bond					0.00000	100.64092				0.00	0	
Total BWZ21B 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 BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	99.92304				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			4.49000	104.43730	4.49000	104.39917			1,612,808,000,000.00		359,200,000	89,800,00
Total CBL26 SPOT									1,612,808,000,000.00		359,200,000	89,800,00
Total For CBL26									1,612,808,000,000.00		359,200,000	89,800,00
CBL28 On 21/05/2021 Spot Bond					0.00000	101.14909				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.85183				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			6.50500	114.73283	6.50500	114.67232				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			6.85500	115.82940	6.85500	115.76508				0.00	0	28,400,00
Total CCT02 SPOT										0.00	0	28,400,00
Total For CCT02										0.00	0	28,400,00
CCT03 On 15/03/2025 Spot Bond			7.38500	117.62336	7.38500	117.55269				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			8.80500	107.20805	8.80500	104.35457				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	99.94216				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	99.79942				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.04269				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	99.94054				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.07942				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.36330				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.46362				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.24134				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.25604				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	100.97170				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	161.04983	3.14000	160.92847				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN19 On 13/09/2021 Spot Bond			2.09000	2.09000	2.09000	161.31368				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN31 On 20/03/2023 Spot Bond			4.77000	114.42241	4.77000	112.29100				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31 On 20/03/2023 Spot Bond					0.00000	103.47200				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN345 On 20/12/2023 Spot Bond					0.00000	100.31710				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.66000	114.86263	6.66000	114.80028				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	116.46014	8.70700	126.61600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	99.94047				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.16957				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	106.91517				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN376 On 20/03/2021 Spot Bond			5.48500	104.31298	5.48500	104.26625				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	102.97712	10.98000	102.88594				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	119.49400				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN382 On 20/03/2021 Spot Bond					0.00000	100.57247				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	122.23151	6.50000	122.00800				0.00	0	
Total CLN384 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 CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	106.42100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/03/2021 Spot Bond					0.00000	100.71863				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN386 On 20/09/2022 Spot Bond					0.00000	100.72498				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	99.84797				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	99.84932				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 03/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN439 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	
CLN440 On 24/05/2021 Spot Bond			5.38500	104.06049	5.38500	104.01515				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN445 On 31/01/2022 Spot Bond			2.09000	168.32292	2.09000	168.29391				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.32500	133.14445	5.32500	133.08646				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.76500	130.97889	5.76500	130.91721				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	103.44900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 17/11/2021 Spot Bond					0.00000	101.22011				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.34739				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.48784				0.00	180,000,000	90,000,000
Total CLN460 SPOT										0.00	180,000,000	90,000,000
Total For CLN460										0.00	180,000,000	90,000,000
CLN464 On 13/03/2022 Spot Bond			6.09000	108.21197	6.09000	108.15818				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	101.32933				0.00	100,000,000	50,000,000
Total CLN465 SPOT										0.00	100,000,000	50,000,000
Total For CLN465										0.00	100,000,000	50,000,000
CLN466 On 28/03/2022 Spot Bond					0.00000	100.80502				0.00	0	
Total CLN466 SPOT										0.00	0	
Total For CLN466										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.13102				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 19/11/2022 Spot Bond					0.00000	101.36746				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.36746				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 23/06/2021 Spot Bond					0.00000	99.36600				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	58.21599	100.00000	57.82607				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN482 On 20/05/2021 Spot Bond					0.00000	101.44182				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN483 On 20/05/2021 Spot Bond					0.00000	101.50977				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	101.57792				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			5.58500	104.98526	5.58500	104.93760				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN487 On 23/06/2021 Spot Bond			10.16000	102.90207	10.16000	104.45900				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN488 On 28/07/2022 Spot Bond			5.89000	104.80021	5.89000	104.74981				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	101.12588				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	100.84890				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	101.08914				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			6.29000	116.26778	6.29000	116.20812				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	103.35171				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN499 On 20/05/2021 Spot Bond					0.00000	101.14427				0.00	0	
Total CLN499 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 CLN499										0.00	0	
CLN50 On 11/10/2022 Spot Bond					0.00000	100.41731				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.44094				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	99.76357				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 24/10/2022 Spot Bond					0.00000	100.99268				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50 On 20/12/2022 Spot Bond					0.00000	101.12441				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51 On 11/10/2022 Spot Bond					0.00000	101.02824				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN51 On 14/11/2022 Spot Bond					0.00000	95.02432				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51 On 15/09/2022 Spot Bond			9.96000	103.99805	9.96000	103.91431				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51 On 30/10/2022 Spot Bond			10.01000	102.74729	10.01000	102.66461				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51 On 25/11/2022 Spot Bond					0.00000	101.15800				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN51 On 30/06/2022 Spot Bond			9.60000	101.03573	9.60000	102.22255				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN52 On 12/03/2023 Spot Bond					0.00000	100.81902				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	101.01823				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 13/05/2021 Spot Bond					0.00000	99.85351				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	103.84899	9.20000	103.77162				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2021 Spot Bond					0.00000	100.15869				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.67838				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.69490				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	102.19758				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	101.58529				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2021 Spot Bond					0.00000	100.76562				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN530 On 12/03/2023 Spot Bond					0.00000	100.81902				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.78761				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN53 ² On 18/07/2025 Spot Bond					0.00000	100.29801				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 ⁵ On 18/07/2025 Spot Bond			8.23500	108.32688	8.23500	108.25445				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 ⁶ On 18/07/2023 Spot Bond					0.00000	98.89839				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 ⁷ On 25/01/2023 Spot Bond					0.00000	100.17112				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 ⁰ On 17/01/2024 Spot Bond					0.00000	100.33945				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 ¹ On 20/12/2023 Spot Bond					0.00000	134.31900				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 ² On 30/05/2022 Spot Bond					0.00000	101.02509				0.00	0	14,273,495,00
Total CLN542 SPOT										0.00	0	14,273,495,00
Total For CLN542										0.00	0	14,273,495,00
CLN54 ⁵ On 17/01/2024 Spot Bond					0.00000	100.33214				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 ⁶ On 21/08/2026 Spot Bond			7.70500	114.92405	7.70500	114.85325				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 ⁷ On 29/03/2025 Spot Bond			7.75500	111.71130	7.75500	111.64089				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 ⁸ On 12/11/2025 Spot Bond			7.84500	111.49087	7.84500	111.41980				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 ⁰ On 18/04/2028 Spot Bond					0.00000	313.57471				0.00	0	
Total CLN55 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 CLN55										0.00	0	
CLN55: On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55: On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55: On 15/11/2023 Spot Bond					0.00000	99.84360				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55: On 12/11/2023 Spot Bond					0.00000	99.89852				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55: On 24/11/2024 Spot Bond					0.00000	101.09292				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55: On 17/01/2024 Spot Bond					0.00000	100.37594				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
CLN56: On 20/12/2023 Spot Bond			100.00000		0.00000	120.79100				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56: On 11/02/2026 Spot Bond					0.00000	99.90903				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56: On 12/11/2025 Spot Bond			10.19000	102.29644	10.19000	102.24315				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56: On 12/11/2025 Spot Bond			7.70500	112.07052	7.70500	112.00033				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56: On 08/02/2024 Spot Bond					0.00000	99.95550				0.00	480,000,000	240,000,00
Total CLN564 SPOT										0.00	480,000,000	240,000,00
Total For CLN564										0.00	480,000,000	240,000,00
CLN56: On 21/02/2024 Spot Bond					0.00000	100.98811				0.00	380,000,000	190,000,00

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 CLN565 SPOT										0.00	380,000,000	190,000,000
Total For CLN565										0.00	380,000,000	190,000,000
CLN565 On 17/01/2024 Spot Bond					0.00000	102.76236				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.98190				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	99.91469				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	99.83421				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	99.99367				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			7.93500	110.37513	7.93500	110.30398				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	99.89287				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	100.17733				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	99.91421				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.81464				0.00	60,000,000	30,000,000
Total CLN575 SPOT										0.00	60,000,000	30,000,000
Total For CLN575										0.00	60,000,000	30,000,000
CLN575 On 20/06/2024 Spot Bond					0.00000	100.86254				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN578 On 18/04/2026 Spot Bond					0.00000	100.28566				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.53352				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	99.92711				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.96106				0.00	0	27,500,000.00
Total CLN582 SPOT										0.00	0	27,500,000.00
Total For CLN582										0.00	0	27,500,000.00
CLN583 On 16/09/2025 Spot Bond					0.00000	100.93043				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond					0.00000	100.25901				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond					0.00000	100.93356				0.00	340,000,000	170,000.00
Total CLN585 SPOT										0.00	340,000,000	170,000.00
Total For CLN585										0.00	340,000,000	170,000.00
CLN586 On 16/09/2025 Spot Bond					0.00000	102.49955				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.89077				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.74652				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.76321				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	100.91276				0.00	0	
Total CLN590 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 CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.74497				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.74500	137.98577	3.74500	111.25303				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.07298				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.58585				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.07298				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.82254				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.50313				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.80994				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.76321				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.76321				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.19200				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	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 CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.00001				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	101.15909				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	100.43212				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.29559				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.06901				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	102.55981	9.32000	102.48285				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.16497				0.00	300,000,000	150,000,000
Total CLN610 SPOT										0.00	300,000,000	150,000,000
Total For CLN610										0.00	300,000,000	150,000,000
CLN610 On 14/04/2026 Spot Bond					0.00000	100.42915				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.91188				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	101.02861				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN614 On 30/11/2021 Spot Bond					0.00000	100.96098				0.00	200,000,000	100,000,000
Total CLN614 SPOT										0.00	200,000,000	100,000,000
Total For CLN614										0.00	200,000,000	100,000,000
CLN615 On 30/09/2022 Spot Bond					0.00000	100.60553				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	96.11200				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.49614				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.83134				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.93354				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.11732				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.11694				0.00	200,000,000	100,000,000
Total CLN621 SPOT										0.00	200,000,000	100,000,000
Total For CLN621										0.00	200,000,000	100,000,000
CLN622 On 28/04/2021 Spot Bond					0.00000	100.10828				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	91.72800				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.17410				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			5.95000	105.91186	5.95000	105.86040				0.00	0	
Total CLN625 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 CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.32076				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	88.91080				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			11.79500	62.33873	11.79500	83.14735				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	101.02197				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			8.40500	108.51615	8.40500	108.44334				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.31437				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	100.99935				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.50615				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	99.94290				0.00	140,000,000	70,000,000
Total CLN634 SPOT										0.00	140,000,000	70,000,000
Total For CLN634										0.00	140,000,000	70,000,000
CLN634 On 19/08/2025 Spot Bond					0.00000	102.97206				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.01845				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.30797				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	101.23315				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	101.12419				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN639 On 19/08/2025 Spot Bond					0.00000	101.43588				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.26050				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.02452				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.74851				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.10956				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.74984				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.30797				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.98832				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.30797				0.00	1,380,000,000	690,000,000
Total CLN650 SPOT										0.00	1,380,000,000	690,000,000
Total For CLN650										0.00	1,380,000,000	690,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN65 On 19/11/2022 Spot Bond					0.00000	101.03064				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.30797				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 18/02/2021 Spot Bond					0.00000	100.93644				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	99.75100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.88130				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.50132				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.50507				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN65 On 20/06/2023 Spot Bond					0.00000	100.75257				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	100.78131				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	98.95000				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	97.12400				0.00	0	
Total CLN662 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 CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	105.55600				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	129.31200				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.45762				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.60303				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.58933				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.19243				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.78075				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.09659				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.45720				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.86441				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.33978	138.14501	4.33978	112.22682				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.33978	138.14501	4.33978	112.22755				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	101.25530				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	101.48917				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.57441				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	101.69093				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.72492				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.38321				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	101.51687				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.83822				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.69243				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.71245				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.26130				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN686 On 21/06/2023 Spot Bond					0.00000	100.82630				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.84995				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.84973				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.74368				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2021 Spot Bond					0.00000	100.56612				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.74374				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.60267				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN694 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	91.11982				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN695 On 07/07/2021 Spot Bond					0.00000	100.53533				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN696 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	90.78471				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.61533				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.03896				0.00	0	
Total CLN698 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 CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	103.69120				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.89151				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	101.09060				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.23750				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	82.19083				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.80669				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	88.20247				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	89.58566				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.61703				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.82621				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.72602				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	80.26068				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	80.51057				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2021 Spot Bond					0.00000	101.73198				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	101.05426				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.73102				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.73102				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.73102				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	79.27288				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 20/06/2021 Spot Bond					0.00000	100.41869				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.74227				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	78.24360				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	78.57434				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN722 On 01/06/2026 Spot Bond					0.00000	100.85684				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	79.30346				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.66973				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.66973				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.66973				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.68224				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.68224				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.68224				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	81.87428				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	82.94480				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	83.60395				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN733										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.01000	108.68998	7.01000	108.62828				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.20375				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.34000	112.36735	7.34000	112.30061			14,680,000,000,000.00	2,000,000,000	15,000,000,000	
Total COJ05 SPOT									14,680,000,000,000.00	2,000,000,000	15,000,000,000	
Total For COJ05									14,680,000,000,000.00	2,000,000,000	15,000,000,000	
COJ07 On 23/03/2021 Spot Bond			5.06500	104.76487	5.06500	104.72153			0.00	0	0	
Total COJ07 SPOT									0.00	0	0	
Total For COJ07									0.00	0	0	
COJ08 On 22/06/2026 Spot Bond			8.85500	112.40753	8.85500	112.32729			0.00	0	0	
Total COJ08 SPOT									0.00	0	0	
Total For COJ08									0.00	0	0	
COJG0 On 09/06/2024 Spot Bond			6.07000	113.92227	6.07000	113.86613			0.00	0	69,100,000,000	
Total COJG01 SPOT									0.00	0	69,100,000,000	
Total For COJG01									0.00	0	69,100,000,000	
COT01 On 03/04/2023 Spot Bond			6.72500	107.88563	6.72500	107.82683			0.00	0	0	
Total COT01 SPOT									0.00	0	0	
Total For COT01									0.00	0	0	
COT02 On 03/04/2028 Spot Bond			9.26500	108.37239	9.26500	108.29152			0.00	0	100,000,000	
Total COT02 SPOT									0.00	0	100,000,000	
Total For COT02									0.00	0	100,000,000	
COT03 On 05/06/2028 Spot Bond			9.35500	102.21222	9.35500	102.13523			0.00	0	8,200,000,000	
Total COT03 SPOT									0.00	0	8,200,000,000	
Total For COT03									0.00	0	8,200,000,000	
CPV01 On 30/06/2029 Spot Bond			9.09000	9.09000	9.09000	108.33581			0.00	0	0	
Total CPV01 SPOT									0.00	0	0	
Total For CPV01									0.00	0	0	
CS003 On 12/08/2021 Spot Bond					0.00000	99.72608			0.00	0	0	
Total CS003 SPOT									0.00	0	0	
Total For CS003									0.00	0	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.74369			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 DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.75702				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.54158				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.96667				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.12779				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.89478				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.71780				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.63663				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.88906				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.72169				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.00029				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.11308				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DSY03 On 21/11/2024 Spot Bond			8.10500	8.10500	8.10500	109.72572				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.55207				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.08936				0.00	320,000,000	160,000,000
Total DSY05 SPOT										0.00	320,000,000	160,000,000
Total For DSY05										0.00	320,000,000	160,000,000
DV2021 On 18/06/2021 Spot Bond			5.84000	102.38539	5.84000	102.33727				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.20500	111.68303	6.20500	111.62741				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	31.43375	100.00000	31.22663				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	31.43375	100.00000	31.22663				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			5.76000	110.51658	5.76000	115.30072				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	99.74319	9.69000	104.49512				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	99.74319	9.69000	104.49512				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.03500	94.83770	11.03500	99.78556				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	99.73261	10.10000	104.68498				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	99.73261	10.10000	104.68498				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	100.96469				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF22 On 28/03/2022 Spot Bond					0.00000	100.26043				0.00	0	500,000,00
Total DVF22 SPOT										0.00	0	500,000,00
Total For DVF22										0.00	0	500,000,00
DVF22B On 29/08/2022 Spot Bond					0.00000	99.82347				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22C On 24/10/2022 Spot Bond					0.00000	100.38619				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.32622				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.97235				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.13265				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.83417				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.82376				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB25 On 31/05/2024 Spot Bond					0.00000	97.79211				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	101.39404				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.05507				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	94.87388				0.00	0	
Total DVFB28 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 DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.05811				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.17029				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.23090				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.66000	104.43010	4.66000	104.39100				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.29500	108.62463	5.29500	108.57760				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.20000	114.44048	6.20000	114.38259				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.45000	102.66770	5.45000	102.62196				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.15000	90.41302	5.15000	90.37492				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	131.61795	2.25000	131.59355				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.36000	137.37751	4.45000	136.53732				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.47300	122.14055	4.47300	122.09579				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.52000	117.98392	4.52000	117.94024				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.11000	104.05122	5.11000	104.00796				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.12000	92.45852	5.12000	92.41978				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/12 On 31/01/2036 Spot Bond			2.25000	131.61795	2.25000	131.59355				0.00	0	
Total EL36/12038 SPOT										0.00	0	
Total For EL36/12038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	142.59198				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	140.31570				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	108.01402				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	107.09017				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	107.48858				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN009 On 28/07/2025 Spot Bond					0.00000	105.86127				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	98.31802				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	99.72192				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	101.65764				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.27000	104.89052	5.27000	104.84531				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			8.42500	107.15826	8.42500	107.08499				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			10.63500	10.63500	10.63500	97.70925				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			10.98500	10.98500	10.98500	102.19465				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			8.50500	107.56394	8.50500	104.80746				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			8.50500	8.50500	8.50500	106.40343				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.19500	11.19500	11.19500	79.46770				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.03500	10.03500	10.03500	103.67237				0.00	0	
Total EMM08P SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.19500	11.19500	11.19500	97.54784				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	101.06115				0.00	0	30,000,00
Total EPF014 SPOT										0.00	0	30,000,00
Total For EPF014										0.00	0	30,000,00
EPF015 On 04/06/2023 Spot Bond					0.00000	100.95784				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.82184				0.00	0	200,000,00
Total EPF016 SPOT										0.00	0	200,000,00
Total For EPF016										0.00	0	200,000,00
EPF017 On 07/09/2023 Spot Bond					0.00000	100.84639				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.78968				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.76843				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	99.95964				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.99985				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC46 On 12/03/2021 Spot Bond					0.00000	100.68901				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	99.93113				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EQT007 On 03/06/2022 Spot Bond					0.00000	100.88845				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT002 On 03/06/2024 Spot Bond					0.00000	100.91459				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	100.26763				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	100.87981				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT005 On 30/10/2023 Spot Bond					0.00000	100.06169				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	101.11077				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B6 On 17/08/2022 Spot Bond					0.00000	101.05601				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	101.19832				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	101.06696				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.12168				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA25 On 17/05/2022 Spot Bond					0.00000	101.03854				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.01224				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.17639			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			5.60000	108.44827	5.60000	108.39865		3,920,000,000,000.00	700,000,000	2,200,000,000	
Total ES23 SPOT								3,920,000,000,000.00	700,000,000	2,200,000,000	
Total For ES23								3,920,000,000,000.00	700,000,000	2,200,000,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.37809	10.00000	100.29695		0.00	0		
Total ES23/R2023 SPOT								0.00	0		
Total For ES23/R2023								0.00	0		
ES26 On 02/04/2026 Spot Bond			7.61500	103.75204	7.61500	103.68815		3,807,500,000,000.00	500,000,000	6,000,000,000	
Total ES26 SPOT								3,807,500,000,000.00	500,000,000	6,000,000,000	
Total For ES26								3,807,500,000,000.00	500,000,000	6,000,000,000	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.76637	7.85000	102.70117		0.00	0		
Total ES26/R186 SPOT								0.00	0		
Total For ES26/R186								0.00	0		
ES33 On 15/09/2033 Spot Bond			10.99500	79.47669	11.14500	78.57546		0.00	0	2,270,000,000	
Total ES33 SPOT								0.00	0	2,270,000,000	
Total For ES33								0.00	0	2,270,000,000	
ES33/R On 15/09/2033 Spot Bond			7.50000	103.01405	7.50000	102.95122		0.00	0		
Total ES33/R209 SPOT								0.00	0		
Total For ES33/R209								0.00	0		
ES42 On 25/04/2042 Spot Bond			11.67000	77.73285	11.67000	77.66022		21,006,000,000,000.00	1,800,000,000	4,900,000,000	
Total ES42 SPOT								21,006,000,000,000.00	1,800,000,000	4,900,000,000	
Total For ES42								21,006,000,000,000.00	1,800,000,000	4,900,000,000	
ES42/R On 25/04/2042 Spot Bond			8.50000	102.45374	8.50000	102.38347		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	100.24263		0.00	0		
Total ESFR03 SPOT								0.00	0		
Total For ESFR03								0.00	0		
EXX04 On 13/06/2022 Spot Bond					0.00000	100.89790		0.00	0		
Total EXX04 SPOT								0.00	0		
Total For EXX04								0.00	0		
EXX05 On 13/06/2024 Spot Bond					0.00000	99.81008		0.00	0		
Total EXX05 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 EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.73747				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.16463				0.00	0	400,000,00
Total FIFB14 SPOT										0.00	0	400,000,00
Total For FIFB14										0.00	0	400,000,00
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.05990				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	99.86278				0.00	160,000,000	80,000,00
Total FIFB16 SPOT										0.00	160,000,000	80,000,00
Total For FIFB16										0.00	160,000,000	80,000,00
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.85599				0.00	100,000,000	50,000,00
Total FIFB17 SPOT										0.00	100,000,000	50,000,00
Total For FIFB17										0.00	100,000,000	50,000,00
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.10682				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.37694				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	99.92451				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.28862				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.62000	5.62000	5.62000	103.14192				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.50500				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	100.95318				0.00	0	
Total FRB18 SPOT										0.00	0	
Total For FRB18										0.00	0	
FRB19 On 14/04/2021 Spot Bond			6.56000	104.94649	6.56000	104.89059				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	100.85670				0.00	200,000,000	100,000,000
Total FRB20 SPOT										0.00	200,000,000	100,000,000
Total For FRB20										0.00	200,000,000	100,000,000
FRB21 On 24/11/2021 Spot Bond					0.00000	103.27918				0.00	320,000,000	160,000,000
Total FRB21 SPOT										0.00	320,000,000	160,000,000
Total For FRB21										0.00	320,000,000	160,000,000
FRB22 On 08/12/2022 Spot Bond					0.00000	104.62382				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.63318				0.00	337,538,400	168,769,200
Total FRB23 SPOT										0.00	337,538,400	168,769,200
Total For FRB23										0.00	337,538,400	168,769,200
FRB24 On 08/11/2023 Spot Bond					0.00000	102.84097				0.00	1,112,700,000	480,400,000
Total FRB24 SPOT										0.00	1,112,700,000	480,400,000
Total For FRB24										0.00	1,112,700,000	480,400,000
FRB25 On 19/09/2024 Spot Bond					0.00000	103.18149				0.00	533,400,000	302,598,900
Total FRB25 SPOT										0.00	533,400,000	302,598,900
Total For FRB25										0.00	533,400,000	302,598,900
FRB26 On 03/06/2024 Spot Bond					0.00000	100.97903				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.20500	110.26695	8.20500	110.19390				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	101.58869				0.00	1,000,000,000	1,000,000,000
Total FRB28 SPOT										0.00	1,000,000,000	1,000,000,000
Total For FRB28										0.00	1,000,000,000	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI22 On 31/01/2022 Spot Bond			1.14500	169.86229	1.14500	169.84622				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.98000	1.98000	1.98000	314.45317				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.57000	2.57000	2.57000	147.65091				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.25000	188.30231	4.25000	188.23705				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.59000	4.59000	4.59000	99.37638				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.89000	4.89000	4.89000	209.41666				0.00	0	9,099,000,00
Total FRBI33 SPOT										0.00	0	9,099,000,00
Total For FRBI33										0.00	0	9,099,000,00
FRBI46 On 31/03/2046 Spot Bond			5.94500	79.95204	5.94500	79.91345				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.38000	86.93592	5.38000	86.89768				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			5.50620	5.50620	5.50620	81.78838				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			5.56652	5.56652	5.56652	81.09405				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC107 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC169 On 31/01/2025 Spot Bond			3.92500	3.92500	3.92500	140.26967				0.00	0	
Total FRC169 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	94.49210				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.20000	168.14511	2.20000	168.11462				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.06000	166.76474	3.06000	166.72278				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.54642				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.81877				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	102.12364				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	101.51807				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.89335				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.11092				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	100.15529				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 02/05/2028 Spot Bond			9.80000	102.62392	9.80000	102.54258				0.00	0	1,143,336,90
Total FRC274 SPOT										0.00	0	1,143,336,90
Total For FRC274										0.00	0	1,143,336,90
FRC27: On 04/03/2021 Spot Bond					0.00000	100.87199				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	101.02862				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.80633				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	110.71955				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.69075				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.76293				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	108.75109				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28(O)n 20/12/2022 Spot Bond					0.00000	100.70246				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(O)n 20/06/2022 Spot Bond					0.00000	102.15374				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(O)n 18/04/2021 Spot Bond					0.00000	100.25042				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29(O)n 18/04/2021 Spot Bond					0.00000	100.24554				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29(O)n 14/05/2024 Spot Bond					0.00000	101.18105				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(O)n 14/05/2024 Spot Bond					0.00000	101.20322				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(O)n 20/06/2024 Spot Bond					0.00000	100.93126				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(O)n 25/04/2023 Spot Bond					0.00000	101.39670				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(O)n 11/11/2024 Spot Bond					0.00000	104.09579				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(O)n 31/05/2024 Spot Bond					0.00000	101.22717				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(O)n 06/11/2023 Spot Bond					0.00000	99.94842				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(O)n 27/02/2023 Spot Bond					0.00000	100.93787				0.00	0	
Total FRC306 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 FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	101.99165				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.68741				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	100.79123				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 23/02/2021 Spot Bond					0.00000	100.88000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC311 On 23/02/2021 Spot Bond					0.00000	100.76000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC312 On 20/06/2024 Spot Bond					0.00000	100.86879				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 23/02/2021 Spot Bond					0.00000	111.83000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC314 On 13/10/2026 Spot Bond					0.00000	98.38460				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.86837				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.11244				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	98.27054				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.86863				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32 On 20/12/2024 Spot Bond					0.00000	100.88873				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	100.79983				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.46831				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	101.21794				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.50900				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	100.97763				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	99.95992				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 15/10/2022 Spot Bond					0.00000	100.30818				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33 On 05/03/2021 Spot Bond					0.00000	100.75275				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	101.11751				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 13/09/2021 Spot Bond					0.00000	106.54201				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC337 On 25/04/2023 Spot Bond					0.00000	102.27226				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC338 On 09/06/2021 Spot Bond					0.00000	100.88651				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC339 On 07/12/2023 Spot Bond					0.00000	101.48615				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	101.66427				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	101.02857				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC342 On 17/08/2021 Spot Bond					0.00000	100.99473				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC343 On 21/12/2027 Spot Bond					0.00000	100.71869				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC344 On 15/10/2022 Spot Bond					0.00000	100.33093				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC345 On 03/08/2021 Spot Bond					0.00000	100.02686				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC346 On 20/12/2025 Spot Bond					0.00000	100.93342				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC347 On 27/03/2024 Spot Bond					0.00000	101.00578				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.12700				0.00	0	
Total FRC348 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 FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.12038				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2021 Spot Bond					0.00000	100.10914				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	101.09926				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	100.58290				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	100.12227				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2021 Spot Bond					0.00000	100.56922				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.12246				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.11950				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			350,000,000,000.00	3,500,000,000	3,500,000,000	
Total FRC357 SPOT										50,000,000,000,000.00	3,500,000,000	3,500,000,000
Total For FRC357										50,000,000,000,000.00	3,500,000,000	3,500,000,000
FRC66 On 31/01/2022 Spot Bond			2.84000	2.84000	2.84000	167.07716			0.00	0	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.78000	2.78000	2.78000	167.17401			0.00	0	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.76000	2.76000	2.76000	167.20633			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 FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.83000	95.24779	4.83000	95.21014				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.05000	103.14842	5.05000	103.10579				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.62675				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.04687				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.71136				0.00	1,240,000,000	14,922,000,000
Total FRJ22 SPOT										0.00	1,240,000,000	14,922,000,000
Total For FRJ22										0.00	1,240,000,000	14,922,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.15125				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.67866				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.40089				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.15047				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.28727				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.69065				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS10(On 15/01/2024 Spot Bond			4.56800	4.56800	4.56800	90.03180				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.97000	4.97000	4.97000	104.19616				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.58640				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.15036				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.11000	102.33978	5.11000	102.29698				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.14000	204.37008	5.14000	204.28459				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.25000	100.48237	5.25000	100.43921				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.17000	5.17000	5.17000	203.67902				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.47500	142.71353	3.47500	142.67279				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	123.44561	3.70500	123.40805				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.05000	103.14842	5.05000	103.10579				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.29000	201.36510	5.29000	201.27843				0.00	0	
Total FRS120 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 FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.34000	200.37536	5.34000	200.28832				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12 On 31/01/2025 Spot Bond			3.00500	181.15100	3.00500	145.23355				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.37000	199.78436	5.37000	199.69711				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.25000	100.48237	5.25000	100.43921				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			5.00000	179.61167	5.00000	179.53857				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12 On 31/01/2038 Spot Bond			6.00000	91.19748	6.00000	91.15282				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.89000	180.85698	4.89000	180.78499				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.95000	180.17649	4.95000	180.10390				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.88000	190.05477	5.88000	189.96403				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.95000	91.78319	5.95000	91.73860				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.25000	5.25000	5.25000	100.43921				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.23000	100.74522	5.23000	100.70211				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.76000	182.34153	4.76000	182.27084				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.65000	194.36941	5.65000	194.28016				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.89000	180.85698	4.89000	180.78499				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.89000	180.85698	4.89000	180.78499				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.18000	177.59511	5.18000	177.52026				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.77500	141.10921	3.77500	141.06548				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.90000	168.63071	1.90000	168.60430				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.24000	176.92872	5.24000	176.85330				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.28000	176.48606	5.28000	176.41027				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.74500	141.26870	3.74500	141.22527				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.75500	182.39890	4.75500	182.32827				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS15: On 31/03/2028 Spot Bond			5.29000	5.29000	5.29000	176.29971				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS16: On 06/06/2025 Spot Bond					0.00000	15.56865				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS17: On 01/08/2022 Spot Bond					0.00000	6.02168				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17: On 16/10/2022 Spot Bond					0.00000	100.26661				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	100.29347				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	100.75656				0.00	300,000,000	75,000,00
Total FRS180 SPOT										0.00	300,000,000	75,000,00
Total For FRS180										0.00	300,000,000	75,000,00
FRS18: On 27/09/2025 Spot Bond					0.00000	100.65232				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 04/10/2021 Spot Bond					0.00000	140.84057				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	158.82532				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	155.76392				0.00	0	
Total FRS186 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 FRS186									0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	156.52849			0.00	0	
Total FRS187 SPOT									0.00	0	
Total For FRS187									0.00	0	
FRS188 On 23/01/2024 Spot Bond					0.00000	128.99668			0.00	0	
Total FRS188 SPOT									0.00	0	
Total For FRS188									0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	23.80348			0.00	0	
Total FRS194 SPOT									0.00	0	
Total For FRS194									0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.00001			0.00	0	
Total FRS197 SPOT									0.00	0	
Total For FRS197									0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.00003			0.00	100,000,000	25,000,000
Total FRS199 SPOT									0.00	100,000,000	25,000,000
Total For FRS199									0.00	100,000,000	25,000,000
FRS200 On 12/08/2025 Spot Bond					0.00000	101.24048			0.00	60,000,000	15,000,000
Total FRS200 SPOT									0.00	60,000,000	15,000,000
Total For FRS200									0.00	60,000,000	15,000,000
FRS201 On 06/08/2025 Spot Bond					0.00000	101.03148			0.00	140,000,000	35,000,000
Total FRS201 SPOT									0.00	140,000,000	35,000,000
Total For FRS201									0.00	140,000,000	35,000,000
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	100.34452			0.00	0	
Total FRS206 SPOT									0.00	0	
Total For FRS206									0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.07903			0.00	0	
Total FRS209 SPOT									0.00	0	
Total For FRS209									0.00	0	
FRS210 On 03/09/2021 Spot Bond					0.00000	121.57843			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 04/03/2021 Spot Bond					0.00000	114.51098				0.00	0	
Total FRS214 SPOT										0.00	0	
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	100.61851				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	100.85378				0.00	6,000,000,000	3,000,000,000
Total FRS222 SPOT										0.00	6,000,000,000	3,000,000,000
Total For FRS222										0.00	6,000,000,000	3,000,000,000
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	100.71869				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS227 On 31/07/2022 Spot Bond					0.00000	100.18481				0.00	2,000,000,000	1,000,000,000
Total FRS227 SPOT										0.00	2,000,000,000	1,000,000,000
Total For FRS227										0.00	2,000,000,000	1,000,000,000
FRS228 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS229 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS230 On 14/08/2027 Spot Bond					0.00000	101.23847				0.00	2,400,000,000	600,000,000
Total FRS230 SPOT										0.00	2,400,000,000	600,000,000
Total For FRS230										0.00	2,400,000,000	600,000,000
FRS231 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS232 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS233 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS234 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS235 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	104.48808				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS236 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	
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS238 On 13/10/2023 Spot Bond					0.00000	108.10285				0.00	0	
Total FRS238 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 FRS238										0.00	0	
FRS23 On 23/10/2025 Spot Bond					0.00000	102.04652				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24 On 31/03/2032 Spot Bond					0.00000	99.38577				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	101.19307				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	101.43882				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	97.12786				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 20/12/2021 Spot Bond					0.00000	100.33127				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	100.42669				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS24 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25 On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.02000	2.02000	2.02000	314.12305				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.76000	316.32219	1.76000	316.27649				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.76000	1.76000	1.76000	316.27649				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.14000	169.87050	1.14000	169.85450				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.14000	169.87050	1.14000	169.85450				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.01396				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.95000	95.94003	4.95000	95.90116				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.66000	67.91740	4.66000	101.39939				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.89500	2.89500	2.89500	145.84050				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.17500	3.17500	3.17500	144.30125				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.82000	2.82000	2.82000	307.60944				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.81000	4.81000	4.81000	109.08784			673,400,000,000.00	140,000,000	70,000,000	
Total FRX23 SPOT									673,400,000,000.00	140,000,000	70,000,000	
Total For FRX23									673,400,000,000.00	140,000,000	70,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRX24 On 10/12/2024 Spot Bond			5.45500	119.85873	5.45500	119.80558			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			5.80500	115.66561	5.80500	115.61077			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			6.50500	117.33606	6.50500	117.27418		3,837,950,000,000.00		590,000,000	590,000,000
Total FRX26 SPOT								3,837,950,000,000.00		590,000,000	590,000,000
Total For FRX26								3,837,950,000,000.00		590,000,000	590,000,000
FRX27 On 07/03/2027 Spot Bond			6.74500	121.26421	6.74500	121.19756			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.01500	118.16346	7.01500	118.09596			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			7.98500	111.37119	7.98500	111.29894		3,872,725,000,000.00		485,000,000	485,000,000
Total FRX30 SPOT								3,872,725,000,000.00		485,000,000	485,000,000
Total For FRX30								3,872,725,000,000.00		485,000,000	485,000,000
FRX31 On 21/02/2031 Spot Bond			8.54500	110.75769	8.54500	110.68216			0.00	0	500,000,000
Total FRX31 SPOT									0.00	0	500,000,000
Total For FRX31									0.00	0	500,000,000
FRX32 On 31/03/2032 Spot Bond			8.30500	119.66176	8.30500	119.58154			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.57500	80.21349	10.57500	80.14540			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.47282			0.00	0	
Total FS6A2 SPOT									0.00	0	
Total For FS6A2									0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.77371			0.00	0	
Total FS6A3 SPOT									0.00	0	
Total For FS6A3									0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.99256			0.00	0	
Total FS6B1 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 FS6B1									0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.88094			0.00	0	
Total FS7A1 SPOT									0.00	0	
Total For FS7A1									0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.93990			0.00	0	
Total FS7A2 SPOT									0.00	0	
Total For FS7A2									0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.97569			0.00	0	
Total FS7A3 SPOT									0.00	0	
Total For FS7A3									0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.98622			0.00	0	250,000,00
Total FS7B1 SPOT									0.00	0	250,000,00
Total For FS7B1									0.00	0	250,000,00
GBL04 On 05/06/2021 Spot Bond					0.00000	101.21718			0.00	200,000,000	100,000,00
Total GBL04 SPOT									0.00	200,000,000	100,000,00
Total For GBL04									0.00	200,000,000	100,000,00
GBL05 On 07/11/2022 Spot Bond					0.00000	99.47623			0.00	0	
Total GBL05 SPOT									0.00	0	
Total For GBL05									0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.90029			0.00	0	
Total GH5A11 SPOT									0.00	0	
Total For GH5A11									0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	99.04405			0.00	0	
Total GH5A21 SPOT									0.00	0	
Total For GH5A21									0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.85669			0.00	0	
Total GH5A31 SPOT									0.00	0	
Total For GH5A31									0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.91800			0.00	0	
Total GH5B1 SPOT									0.00	0	
Total For GH5B1									0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.33640			0.00	0	
Total GH5C1 SPOT									0.00	0	
Total For GH5C1									0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.19000	106.44029	4.19000	106.40392			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.53146				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	99.89347				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.19298				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.39501				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.77000	113.92054	5.77000	113.86714				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.79671				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.35501				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.15500	107.85200	8.15500	107.78097				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.25733				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.36905				0.00	0	700,000,0€
Total GRT23 SPOT										0.00	0	700,000,0€
Total For GRT23										0.00	0	700,000,0€
GRT24 On 09/03/2023 Spot Bond					0.00000	99.59453				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT25 On 09/03/2025 Spot Bond					0.00000	101.16069				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.72480				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.15796				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.73072				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.76176				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	97.26530				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.89699				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	97.74430				0.00	0	300,000,0€
Total GRT32 SPOT										0.00	0	300,000,0€
Total For GRT32										0.00	0	300,000,0€
GRT33 On 18/04/2026 Spot Bond					0.00000	97.29126				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.65716				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.61434				0.00	400,000,000	200,000,0€
Total GRT36 SPOT										0.00	400,000,000	200,000,0€
Total For GRT36										0.00	400,000,000	200,000,0€
GRT38 On 31/03/2026 Spot Bond					0.00000	100.52480				0.00	0	
Total GRT38 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 GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.05873				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.61208				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.16508				0.00	0	300,000,00
Total GRT41 SPOT										0.00	0	300,000,00
Total For GRT41										0.00	0	300,000,00
GRT42 On 20/11/2026 Spot Bond					0.00000	101.04308				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.68396				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.64905				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.59053				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.54622				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.62581				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.08197				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.48711				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.91416				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	99.93628				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	97.80346				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.85263				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.31525				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.05572				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.90685				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.86430				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.56102				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.52667				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.51692				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.36000	311.39442	2.36000	311.33421				0.00	0	290,000,00
Total HWAY23 SPOT										0.00	0	290,000,00
Total For HWAY23										0.00	0	290,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWAY2 On 07/12/2024 Spot Bond			2.71000	2.71000	2.71000	315.70043				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.53500	109.73738	9.53500	109.65408				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.16000	75.11913	5.16000	95.07450				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.20500	86.76558	11.20500	86.68721				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	9.41889	100.00000	9.35580				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.26500	85.97173	11.26500	85.89368				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	9.41799	100.00000	9.35490				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	100.46648				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	100.26950				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	100.90618				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.27000	149.37301	2.32500	149.03279			146,606,347,380,000.00	64,584,294,000	409,582,397,60	
Total I2025 SPOT									16,606,347,380,000.00	64,584,294,000	409,582,397,60	
Total For I2025									16,606,347,380,000.00	64,584,294,000	409,582,397,60	
I2029 On 31/03/2029 Spot Bond			3.72000	105.94475	3.72000	105.91256			221,600,400,000,000.00	59,570,000,000	215,239,348,70	
Total I2029 SPOT									21,600,400,000,000.00	59,570,000,000	215,239,348,70	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For I2029									21,600,400,000,000.00	59,570,000,000	215,239,348,70
I2033 On 28/02/2033 Spot Bond			4.33000	100.25928	4.33000	100.22370			27,495,613,879,000.00	6,350,026,300	142,460,273,80
Total I2033 SPOT									27,495,613,879,000.00	6,350,026,300	142,460,273,80
Total For I2033									27,495,613,879,000.00	6,350,026,300	142,460,273,80
I2038 On 31/01/2038 Spot Bond			4.30000	113.93035	4.35000	113.13066			133,899,420,000,000.00	31,139,400,000	319,567,059,24
Total I2038 SPOT									133,899,420,000,000.00	31,139,400,000	319,567,059,24
Total For I2038									133,899,420,000,000.00	31,139,400,000	319,567,059,24
I2046 On 31/03/2046 Spot Bond			4.42500	102.18217	4.42500	102.14532			270,784,901,400,000.00	61,194,328,000	405,840,478,20
Total I2046 SPOT									270,784,901,400,000.00	61,194,328,000	405,840,478,20
Total For I2046									270,784,901,400,000.00	61,194,328,000	405,840,478,20
I2050 On 31/12/2050 Spot Bond			4.33000	105.11698	4.38000	104.10125			165,763,211,988,350.00	38,282,496,995	370,243,214,81
Total I2050 SPOT									165,763,211,988,350.00	38,282,496,995	370,243,214,81
Total For I2050									165,763,211,988,350.00	38,282,496,995	370,243,214,81
IBL101 On 24/05/2022 Spot Bond			5.60500	5.60500	5.60500	106.10254			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	102.10547			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.48000	310.42027	2.48000	310.35719			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	101.39829			0.00	0	
Total IBL110 SPOT									0.00	0	
Total For IBL110									0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.91738			0.00	0	
Total IBL113 SPOT									0.00	0	
Total For IBL113									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.13976			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.96389			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	101.04755			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.49765				0.00	300,000,000	270,000,00
Total IBL123 SPOT										0.00	300,000,000	270,000,00
Total For IBL123										0.00	300,000,000	270,000,00
IBL124 On 14/02/2024 Spot Bond					0.00000	99.86950				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.35290				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.00514				0.00	0	256,000,00
Total IBL129 SPOT										0.00	0	256,000,00
Total For IBL129										0.00	0	256,000,00
IBL130 On 22/07/2022 Spot Bond					0.00000	100.33403				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.90236				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.62328				0.00	180,000,000	90,000,00
Total IBL133 SPOT										0.00	180,000,000	90,000,00
Total For IBL133										0.00	180,000,000	90,000,00
IBL134 On 17/10/2024 Spot Bond					0.00000	100.24922				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.02851				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.95776				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.87545				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL138 On 21/01/2026 Spot Bond					0.00000	99.80766				0.00	76,000,000	19,000,00
Total IBL138 SPOT										0.00	76,000,000	19,000,00
Total For IBL138										0.00	76,000,000	19,000,00
IBL140 On 14/02/2021 Spot Bond					0.00000	99.88029				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.94938				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.94409				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.70034				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.70000				0.00	160,000,000	40,000,00
Total IBL145 SPOT										0.00	160,000,000	40,000,00
Total For IBL145										0.00	160,000,000	40,000,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.50308				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.82356				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.86290				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	103.04664				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.93471				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.21038				0.00	320,000,000	160,000,00
Total IBL155 SPOT										0.00	320,000,000	160,000,00

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 IBL155										0.00	320,000,000	160,000,000
IBL156 On 21/01/2022 Spot Bond					0.00000	100.18559				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.19164				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.25000	1.25000	1.25000	169.67268				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.25000	110.63648	6.25000	115.69820				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.28502				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.54000	169.21627	1.54000	169.19475				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.68000	111.17206	4.68000	111.12945				0.00	0	170,000,000
Total IBL78 SPOT										0.00	0	170,000,000
Total For IBL78										0.00	0	170,000,000
IBL86 On 20/05/2021 Spot Bond					0.00000	101.30279				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.49000	103.86949	4.49000	103.83164				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	82.36781	100.00000	81.84094				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	101.11255				0.00	160,000,000	40,000,000
Total IBL89 SPOT										0.00	160,000,000	40,000,000
Total For IBL89										0.00	160,000,000	40,000,000
IBL95 On 12/09/2021 Spot Bond					0.00000	101.40465				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.72762				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.37500	109.06301	7.37500	108.99757				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.53500	113.22279	9.53500	113.48566				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.87138				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			7.97500	114.85883	7.97500	114.78483				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.12918				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	98.97341				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.07762				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.85394				0.00	140,000,000	70,000,000
Total IDCG15 SPOT										0.00	140,000,000	70,000,000
Total For IDCG15										0.00	140,000,000	70,000,000
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.55029				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	99.95874				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.71784				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.08741				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.66981				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.00873				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.21517				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.76010				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			6.85500	107.61844	6.85500	107.55867				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.34500	103.39830	5.34500	103.35333				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	101.00156				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.76840				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.40395				0.00	0	
Total ING383 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 ING383									0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	95.25904			0.00	0	
Total ING384 SPOT									0.00	0	
Total For ING384									0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	100.70698			0.00	0	
Total INLV01 SPOT									0.00	0	
Total For INLV01									0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	99.89616			0.00	0	
Total INLV03 SPOT									0.00	0	
Total For INLV03									0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.79000	99.94422	6.79000	99.88851		187,404,000,000.00	27,600,000	9,200,00	
Total INLV04 SPOT								187,404,000,000.00	27,600,000	9,200,00	
Total For INLV04								187,404,000,000.00	27,600,000	9,200,00	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.24458			0.00	200,000,000	100,000,00
Total INLV05 SPOT									0.00	200,000,000	100,000,00
Total For INLV05									0.00	200,000,000	100,000,00
INLV06 On 22/01/2026 Spot Bond					0.00000	100.32811			0.00	0	
Total INLV06 SPOT									0.00	0	
Total For INLV06									0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.76311			0.00	0	
Total IPF16 SPOT									0.00	0	
Total For IPF16									0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.66656			0.00	0	
Total IPF18 SPOT									0.00	0	
Total For IPF18									0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.67881			0.00	0	
Total IPF19 SPOT									0.00	0	
Total For IPF19									0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.32261			0.00	0	
Total IPF21 SPOT									0.00	0	
Total For IPF21									0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.78984			0.00	0	
Total IPF22 SPOT									0.00	0	
Total For IPF22									0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	99.99993			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.31221				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	99.94497				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	99.94370				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.56850				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.86227				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.48868				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.78284				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	100.06037	2.75000	100.03773				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.65000	172.45137	5.65000	172.37221				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	99.88808				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			6.79000	99.94423	6.79000	99.88850				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV035 On 07/04/2022 Spot Bond					0.00000	104.08651				0.00	0	100,000,00
Total IV035 SPOT										0.00	0	100,000,00
Total For IV035										0.00	0	100,000,00
IV036 On 22/07/2021 Spot Bond					0.00000	101.37472				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.95672				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.64000	3.64000	3.64000	165.79391				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.36403				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.61000	106.99789	7.61000	106.93168				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	103.50632				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.62500	7.62500	7.62500	106.26620				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.08647				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.14000	168.24206	2.14000	168.21239				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.82609				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.44116				0.00	0	
Total IV050 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 IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.55000	173.53125	5.55000	173.45298				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.56134				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.79000	99.77863	10.79000	99.69435				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.10500	105.59913	6.10500	105.54680				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.62798				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.64346				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.63314				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.50877				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.75500	103.25694	5.75500	103.20888				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.85476				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.36888				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.30201				0.00	0	250,000,00

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 IVC135 SPOT										0.00	0	250,000,00
Total For IVC135										0.00	0	250,000,00
IVC136 On 22/08/2021 Spot Bond					0.00000	101.52055				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	101.07077				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.44746				0.00	0	260,000,00
Total IVC140 SPOT										0.00	0	260,000,00
Total For IVC140										0.00	0	260,000,00
IVC144 On 03/12/2021 Spot Bond					0.00000	100.92336				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.47405				0.00	100,000,000	50,000,00
Total IVC145 SPOT										0.00	100,000,000	50,000,00
Total For IVC145										0.00	100,000,000	50,000,00
IVC146 On 03/06/2023 Spot Bond					0.00000	101.52507				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.65609				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.31030				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.26168				0.00	140,000,000	70,000,00
Total IVC149 SPOT										0.00	140,000,000	70,000,00
Total For IVC149										0.00	140,000,000	70,000,00
IVC152 On 15/12/2024 Spot Bond					0.00000	101.05467				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC154 On 05/02/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total IVC154 SPOT										0.00	0	
Total For IVC154										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.19981				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.54184				0.00	0	252,000,00
Total IVC159 SPOT										0.00	0	252,000,00
Total For IVC159										0.00	0	252,000,00
IVC163 On 17/03/2022 Spot Bond					0.00000	100.77679				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.75614				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.58318				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	102.08463				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.30774				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.88783				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.54019				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.41162				0.00	0	
Total IVC178 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 IVC178									0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	99.36862			0.00	0	
Total IVC179 SPOT									0.00	0	
Total For IVC179									0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	99.36862			0.00	0	
Total IVC180 SPOT									0.00	0	
Total For IVC180									0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	99.92320			0.00	0	
Total IVC181 SPOT									0.00	0	
Total For IVC181									0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	99.90243			0.00	0	
Total IVC182 SPOT									0.00	0	
Total For IVC182									0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.82559			0.00	0	
Total IVC183 SPOT									0.00	0	
Total For IVC183									0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.68183			0.00	0	
Total IVC184 SPOT									0.00	0	
Total For IVC184									0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	100.54232			0.00	0	
Total IVC185 SPOT									0.00	0	
Total For IVC185									0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.98296	7.40000	100.92251		3,256,000,000,000.00	440,000,000	220,000,000	
Total IVC186 SPOT								3,256,000,000,000.00	440,000,000	220,000,000	
Total For IVC186								3,256,000,000,000.00	440,000,000	220,000,000	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.98568			0.00	0	
Total IVC187 SPOT									0.00	0	
Total For IVC187									0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	101.07096			0.00	0	
Total IVC188 SPOT									0.00	0	
Total For IVC188									0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.11718			0.00	0	
Total IVC189 SPOT									0.00	0	
Total For IVC189									0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.77214			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVZ025 On 04/02/2021 Spot Bond			3.95000	3.95000	3.95000	3.95000				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	99.92430				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	99.90270				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	99.84872				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	99.82715				0.00	0	
Total IVZ029 SPOT										0.00	0	
Total For IVZ029										0.00	0	
IVZ030 On 23/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.77326				0.00	0	
Total IVZ030 SPOT										0.00	0	
Total For IVZ030										0.00	0	
IVZ031 On 25/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.75171				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	99.66823				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	99.59113				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	99.51415				0.00	0	
Total IVZ034 SPOT										0.00	0	
Total For IVZ034										0.00	0	
IVZ035 On 25/03/2021 Spot Bond			4.05000	4.05000	4.05000	99.43729				0.00	0	
Total IVZ035 SPOT										0.00	0	
Total For IVZ035										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ036 On 01/04/2021 Spot Bond			4.10000	4.10000	4.10000	99.35271				0.00	0	
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	99.27516				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	99.12041				0.00	0	
Total IVZ038 SPOT										0.00	0	
Total For IVZ038										0.00	0	
IVZ039 On 29/04/2021 Spot Bond			4.10000	4.10000	4.10000	99.04322				0.00	0	
Total IVZ039 SPOT										0.00	0	
Total For IVZ039										0.00	0	
IVZ040 On 06/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ040 SPOT										0.00	0	
Total For IVZ040										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.87515				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.48730				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.34000	105.59482	6.34000	105.54052				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	99.22858				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	98.87200				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.24960				0.00	0	
Total KAP014 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 KAP014										0.00	0	
KAP014 On 01/11/2024 Spot Bond					0.00000	96.47937				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 29/04/2022 Spot Bond					0.00000	99.74743				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP016 On 19/10/2023 Spot Bond					0.00000	100.27265				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 24/10/2022 Spot Bond					0.00000	100.17272				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			7.94500	132.20748	7.94500	132.12214				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	96.59150				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	94.47634				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.57000	106.26962	6.57000	106.21302				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	94.99088				0.00	0	3,000,00
Total LBK23 SPOT										0.00	0	3,000,00
Total For LBK23										0.00	0	3,000,00
LBK24 On 10/10/2024 Spot Bond			8.59000	108.64936	8.59000	108.57407				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	99.58008				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.09929				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.60500	97.43068	11.60500	97.33964				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.64000	101.80870	9.64000	101.72973				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	96.13798				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.58079				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	99.95685				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.45063				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.77937				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.32397				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	85.22515				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.92879				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.14000	109.82618	6.14000	109.77146				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL07 On 04/10/2022 Spot Bond					0.00000	101.76095				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	102.07631				0.00	0	1,850,000,00
Total LGL08 SPOT										0.00	0	1,850,000,00
Total For LGL08										0.00	0	1,850,000,00
LGL09 On 28/08/2024 Spot Bond					0.00000	103.26442				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.70892				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.96228				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	99.78601				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	99.74877				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.08446				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	101.42322				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	101.46260				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.49835				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.04937				0.00	0	
Total LRFB3 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 LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.08095				0.00	0	
Total LRF3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 03/03/2021 Spot Bond					0.00000	99.62524				0.00	0	
Total MAQ194 SPOT										0.00	0	
Total For MAQ194										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	101.02969				0.00	72,200,000,000	38,950,000,000
Total MBF059 SPOT										0.00	72,200,000,000	38,950,000,000
Total For MBF059										0.00	72,200,000,000	38,950,000,000
MBF06 On 17/08/2021 Spot Bond					0.00000	101.26685				0.00	0	500,000,000
Total MBF061 SPOT										0.00	0	500,000,000
Total For MBF061										0.00	0	500,000,000
MBF06 On 07/06/2022 Spot Bond					0.00000	100.99310				0.00	0	400,000,000
Total MBF063 SPOT										0.00	0	400,000,000
Total For MBF063										0.00	0	400,000,000
MBF06 On 30/09/2022 Spot Bond					0.00000	100.61518				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.78617				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.85899				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.93560				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.82625				0.00	5,000,000,000	3,000,000,000
Total MBP038 SPOT										0.00	5,000,000,000	3,000,000,000
Total For MBP038										0.00	5,000,000,000	3,000,000,000
MBP03 On 23/02/2021 Spot Bond					0.00000	100.92375				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.93686				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	100.31018				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	100.25947				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.12096				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.50942				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.64317				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	101.21715				0.00	100,000,000	50,000,00
Total MBP046 SPOT										0.00	100,000,000	50,000,00
Total For MBP046										0.00	100,000,000	50,000,00
MBP04 On 26/02/2024 Spot Bond					0.00000	100.88208				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.50944				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.52005				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.32119				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.80527				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MMIG0 On 17/03/2021 Spot Bond			4.91500	104.51179	4.91500	104.46979				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			6.88500	6.88500	6.88500	116.68823				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.39000	107.71955	5.39000	107.67286				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	101.34832				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.24429				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	99.88911				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			7.50500	109.82344	7.50500	109.75677			565,126,500,000.00	75,300,000	25,100,00	
Total MML02 SPOT									565,126,500,000.00	75,300,000	25,100,00	
Total For MML02									565,126,500,000.00	75,300,000	25,100,00	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.36451				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.23113				0.00	3,000,000,000	750,000,00
Total MTN09 SPOT										0.00	3,000,000,000	750,000,00
Total For MTN09										0.00	3,000,000,000	750,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	99.35126				0.00	0	675,000,00
Total MTN10 SPOT										0.00	0	675,000,00
Total For MTN10										0.00	0	675,000,00
MTN11 On 04/06/2021 Spot Bond					0.00000	100.75457				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.37327				0.00	0	
Total MTN12 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 MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.80037				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	99.93389				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	99.93115				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.24878				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.27920				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.44183				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.86279				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.67065				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.09967				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.11814				0.00	320,000,000	160,000,00
Total MTN22 SPOT										0.00	320,000,000	160,000,00
Total For MTN22										0.00	320,000,000	160,000,00
MTN23 On 29/01/2026 Spot Bond			7.45500	103.55967	7.45500	103.49686				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.12755				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	99.91248				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		80,000,000,000,000.00		800,000,000	400,000,000	
Total MTNC23 SPOT								10,000,000,000,000.00		800,000,000	400,000,000	
Total For MTNC23								10,000,000,000,000.00		800,000,000	400,000,000	
MWAR(On 22/02/2021 Spot Bond					0.00000	101.07909				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	101.05891				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.05891				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.13981				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.49449				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.28375				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.73114				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	100.94358				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	101.33015				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N7B25 On 20/12/2021 Spot Bond					0.00000	100.63484				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.81877				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.97494				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.11841				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.61000	106.25553	5.61000	106.20683				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.19000	108.96612	6.19000	108.91109				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.38500	109.38572	8.38500	109.31128				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.23522				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.24376				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.09791				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.22786				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.14967				0.00	0	
Total NBG05G 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 NBG05G									0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.49000	104.07947	5.49000	104.03280			0.00	0	
Total NBK12A SPOT									0.00	0	
Total For NBK12A									0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	103.65116	9.38000	103.57210			0.00	0	
Total NBK12A/R208 SPOT									0.00	0	
Total For NBK12A/R208									0.00	0	
NBK13 On 19/03/2024 Spot Bond			5.75500	114.97060	5.75500	114.91655			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK14 On 25/06/2021 Spot Bond			4.64000	102.85371	4.64000	102.81518			0.00	0	
Total NBK14A SPOT									0.00	0	
Total For NBK14A									0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.05500	103.55587	5.05500	107.90516			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			5.50500	113.88934	5.50500	118.55405			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17 On 22/04/2026 Spot Bond			6.27500	119.05543	6.27500	118.99482			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			5.58500	106.86806	5.58500	106.81955			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.26500	120.20392	6.26500	120.14282			0.00	0	800,000.00
Total NBK20A SPOT									0.00	0	800,000.00
Total For NBK20A									0.00	0	800,000.00
NBK20 On 25/06/2021 Spot Bond					0.00000	100.65775			0.00	0	
Total NBK20B SPOT									0.00	0	
Total For NBK20B									0.00	0	
NBK21 On 21/07/2027 Spot Bond			7.30500	117.38294	7.30500	117.31317		32,872,500,000.00	4,500,000,000	4,500,000,000	
Total NBK21A SPOT								32,872,500,000.00	4,500,000,000	4,500,000,000	
Total For NBK21A								32,872,500,000.00	4,500,000,000	4,500,000,000	
NBK22 On 19/11/2022 Spot Bond			4.68000	111.32411	4.68000	111.28145		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 NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			5.99000	121.62542	5.99000	121.56594				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.03000	123.19075	7.03000	123.12023				0.00	0	1,000,000.00
Total NBK24A SPOT										0.00	0	1,000,000.00
Total For NBK24A										0.00	0	1,000,000.00
NBK24I On 11/02/2022 Spot Bond					0.00000	101.14944				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.15000	5.15000	5.15000	115.48390				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	104.30417				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	27.45532	100.00000	27.27143				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.24103				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			7.21500	119.69777	7.21500	119.62748				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.08500	111.51915	5.08500	111.47274				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			6.37500	119.05186	6.37500	118.98996				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.71500	115.16098	5.71500	115.10809				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK30I On 18/02/2021 Spot Bond					0.00000	101.15916				0.00	160,000,000	40,000,000
Total NBK30B SPOT										0.00	160,000,000	40,000,000
Total For NBK30B										0.00	160,000,000	40,000,000
NBK31A On 09/11/2023 Spot Bond			5.10000	113.27517	5.10000	113.22791				0.00	0	180,000,000
Total NBK31A SPOT										0.00	0	180,000,000
Total For NBK31A										0.00	0	180,000,000
NBK31B On 17/02/2023 Spot Bond					0.00000	102.47147				0.00	1,210,000,000	1,210,000,000
Total NBK31B SPOT										0.00	1,210,000,000	1,210,000,000
Total For NBK31B										0.00	1,210,000,000	1,210,000,000
NBK34A On 10/05/2021 Spot Bond					0.00000	100.05697				0.00	100,000,000	25,000,000
Total NBK34B SPOT										0.00	100,000,000	25,000,000
Total For NBK34B										0.00	100,000,000	25,000,000
NBK35A On 10/05/2023 Spot Bond					0.00000	102.05006				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36A On 10/05/2026 Spot Bond					0.00000	101.48150				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38A On 02/08/2021 Spot Bond					0.00000	100.53042				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.18000	9.18000	9.18000	72.09046				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40A On 31/07/2026 Spot Bond					0.00000	103.38040				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42A On 21/02/2022 Spot Bond					0.00000	101.43376				0.00	260,000,000	65,000,000
Total NBK42B SPOT										0.00	260,000,000	65,000,000
Total For NBK42B										0.00	260,000,000	65,000,000
NBK43A On 20/02/2024 Spot Bond					0.00000	102.98791				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK44A On 15/02/2021 Spot Bond					0.00000	101.03347				0.00	0	
Total NBK44B 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 NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	102.09827				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.16636				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.68555				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.04415				0.00	140,000,000	70,000,00
Total NBK48B SPOT										0.00	140,000,000	70,000,00
Total For NBK48B										0.00	140,000,000	70,000,00
NBK49I On 09/11/2023 Spot Bond					0.00000	100.46118				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.19767				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.37632				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.50871				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.70275				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.01233				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.49491				0.00	560,000,000	280,000,00
Total NBKB55 SPOT										0.00	560,000,000	280,000,00
Total For NBKB55										0.00	560,000,000	280,000,00
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.05339				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.14800				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.40030				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.27494				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.38191				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.88631				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.71876				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			8.35000	110.34835	8.35000	110.27357				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.71250				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.38500	109.72749	8.38500	109.65282				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.71876				0.00	0	
Total NCLN87 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 NCLN87									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.72866			0.00	0	
Total NCLN90 SPOT									0.00	0	
Total For NCLN90									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.74117			0.00	0	
Total NCLN91 SPOT									0.00	0	
Total For NCLN91									0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	103.69613			0.00	0	
Total NEDT1A SPOT									0.00	0	
Total For NEDT1A									0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.84869			0.00	0	
Total NEDT1B SPOT									0.00	0	
Total For NEDT1B									0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	100.25896			0.00	0	
Total NET53 SPOT									0.00	0	
Total For NET53									0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.82549			0.00	0	1,030,000,00
Total NGL01 SPOT									0.00	0	1,030,000,00
Total For NGL01									0.00	0	1,030,000,00
NGL01 On 01/07/2025 Spot Bond					0.00000	101.20217			0.00	0	
Total NGL01G SPOT									0.00	0	
Total For NGL01G									0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.92522			0.00	0	
Total NGL02 SPOT									0.00	0	
Total For NGL02									0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.57117			0.00	0	
Total NGL03 SPOT									0.00	0	
Total For NGL03									0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.23188			0.00	774,000,000	1,607,000,00
Total NGL04 SPOT									0.00	774,000,000	1,607,000,00
Total For NGL04									0.00	774,000,000	1,607,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	100.87888			0.00	0	
Total NGL05 SPOT									0.00	0	
Total For NGL05									0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.20496			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.12944				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.39019				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	104.94937				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.09062				0.00	397,800,000	103,900,000
Total NGLT1B SPOT										0.00	397,800,000	103,900,000
Total For NGLT1B										0.00	397,800,000	103,900,000
NGT10 On 25/03/2024 Spot Bond					0.00000	103.29190				0.00	0	4,000,000,000
Total NGT103 SPOT										0.00	0	4,000,000,000
Total For NGT103										0.00	0	4,000,000,000
NGT10 On 15/01/2025 Spot Bond					0.00000	103.33998				0.00	80,100,000	2,526,700,000
Total NGT104 SPOT										0.00	80,100,000	2,526,700,000
Total For NGT104										0.00	80,100,000	2,526,700,000
NGT10 On 22/05/2025 Spot Bond					0.00000	101.53410				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	100.00006				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	101.70010				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	103.20019	13.50000	103.08962				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.20412				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM00 On 16/04/2022 Spot Bond					0.00000	100.36989				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.20470				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.41228				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.07129				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	101.24361				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.00623				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	99.87602				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	101.11255				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	101.39408				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.44278				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	101.39158				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.34000	5.34000	5.34000	200.28832				0.00	0	
Total NI202 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 NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.26000	4.26000	4.26000	188.11793				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.08000	3.08000	3.08000	144.82139				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.02000	4.02000	4.02000	103.60549				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			5.10000	5.10000	5.10000	102.43125				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.18500	3.18500	3.18500	144.24663				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.57500	3.57500	3.57500	142.13469				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.90500	3.90500	3.90500	192.40012				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.05000	190.70070	4.05000	190.63770				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.21500	100.94289	5.21500	100.89983				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.57656				0.00	0	2,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN011 SPOT										0.00	0	2,500,000,00
Total For NN011										0.00	0	2,500,000,00
NN014 On 10/09/2024 Spot Bond					0.00000	102.92257				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.87428				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	97.06600				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	131.60302				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.82302				0.00	60,000,000	15,000,00
Total NN022 SPOT										0.00	60,000,000	15,000,00
Total For NN022										0.00	60,000,000	15,000,00
NN023 On 07/11/2025 Spot Bond					0.00000	103.22938				0.00	60,000,000	15,000,00
Total NN023 SPOT										0.00	60,000,000	15,000,00
Total For NN023										0.00	60,000,000	15,000,00
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	101.06027				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	102.25229				0.00	140,000,000	35,000,00
Total NN034 SPOT										0.00	140,000,000	35,000,00
Total For NN034										0.00	140,000,000	35,000,00
NN036 On 28/02/2023 Spot Bond					0.00000	101.50243				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	115.97075				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN039 On 06/03/2027 Spot Bond					0.00000	101.98248				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.07909				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	102.02150				0.00	460,000,000	115,000,000
Total NN040 SPOT										0.00	460,000,000	115,000,000
Total For NN040										0.00	460,000,000	115,000,000
NN043 On 03/03/2023 Spot Bond					0.00000	127.95007				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	99.82733				0.00	2,400,000,000	600,000,000
Total NN046 SPOT										0.00	2,400,000,000	600,000,000
Total For NN046										0.00	2,400,000,000	600,000,000
NN048 On 03/03/2023 Spot Bond					0.00000	127.76438				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	128.98545				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.80024				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	119.97565				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	102.58674				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	103.68475				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	103.45630				0.00	0	
Total NN057 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 NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	100.38497				0.00	2,400,000,000	600,000,000
Total NN058 SPOT										0.00	2,400,000,000	600,000,000
Total For NN058										0.00	2,400,000,000	600,000,000
NN06 On 12/03/2026 Spot Bond					0.00000	100.84360				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	100.82848				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	105.33000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	103.44000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	107.05000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	105.86000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	104.64500				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	99.93223				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	99.93093				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	98.11903				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 22/04/2021 Spot Bond					0.00000	99.89519				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	100.97968				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02 On 09/06/2021 Spot Bond					0.00000	100.69631				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF02 On 14/07/2021 Spot Bond					0.00000	100.28608				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	98.11903				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	126.12947				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	107.22690				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.71498				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.42985				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.04680				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.04889				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.97797				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B10 On 22/05/2052 Spot Bond					0.00000	100.77558				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B17 On 22/05/2052 Spot Bond					0.00000	111.91624				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B20 On 22/05/2023 Spot Bond					0.00000	101.12982				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B21 On 22/05/2022 Spot Bond					0.00000	101.07917				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C10 On 22/05/2052 Spot Bond					0.00000	100.86646				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C17 On 22/05/2052 Spot Bond					0.00000	114.09382				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D5 On 22/05/2052 Spot Bond					0.00000	100.89674				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA022 On 31/10/2022 Spot Bond			6.26000	113.00613	6.26000	112.94842				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA023 On 31/05/2023 Spot Bond			2.61000	196.87071	2.61000	196.82866				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA028 On 30/11/2028 Spot Bond			8.62500	122.61620	8.62500	122.53089				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA028/R186 On 30/11/2028 Spot Bond			100.00000	14.47352	100.00000	14.37711				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	101.08551				0.00	120,000,000	69,000,000
Total NTC21 SPOT										0.00	120,000,000	69,000,000

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 NTC21										0.00	120,000,000	69,000,000
NTC22 On 15/02/2021 Spot Bond					0.00000	99.88570				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	99.88861				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.60718				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	101.09593				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.18743				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.72656				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.73661				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.61699				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	100.84887				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.73802				0.00	0	20,300,000,000
Total NTC32 SPOT										0.00	0	20,300,000,000
Total For NTC32										0.00	0	20,300,000,000
OMI01 On 22/11/2022 Spot Bond					0.00000	100.69195				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.44000	109.21451	5.44000	109.16595				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			6.56500	119.86666	6.56500	119.80250				0.00	0	1,850,000.00
Total OML07 SPOT										0.00	0	1,850,000.00
Total For OML07										0.00	0	1,850,000.00
OML09 On 14/09/2022 Spot Bond			5.64000	112.32674	5.64000	112.27498				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			6.89000	121.90517	6.89000	121.83675				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	99.37138				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	100.02206				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.80850				0.00	0	1,000,000.00
Total PEP01 SPOT										0.00	0	1,000,000.00
Total For PEP01										0.00	0	1,000,000.00
PEP02 On 10/03/2025 Spot Bond					0.00000	100.83177				0.00	0	500,000.00
Total PEP02 SPOT										0.00	0	500,000.00
Total For PEP02										0.00	0	500,000.00
PMM51 On 28/02/2022 Spot Bond					0.00000	100.98050				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.41055				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	99.95971				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
PMM55 On 28/08/2021 Spot Bond					0.00000	100.94389				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.08092				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.22822				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.24926				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.27030				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			6.62500	119.97908	6.60500	120.02158			618,260,125,000,000.00	3,414,077,000,000	3,927,690,099,800	
Total R186 SPOT									18,260,125,000,000.00	414,077,000,000	327,690,099,800	
Total For R186									18,260,125,000,000.00	414,077,000,000	327,690,099,800	
R197 On 07/12/2023 Spot Bond			1.42500	319.11533	1.41000	319.20412			24,603,480,000,000.00	17,265,600,000	192,385,080,300	
Total R197 SPOT									24,603,480,000,000.00	17,265,600,000	192,385,080,300	
Total For R197									24,603,480,000,000.00	17,265,600,000	192,385,080,300	
R202 On 07/12/2033 Spot Bond			4.26000	223.13339	4.34000	221.26587			167,169,071,160,000.00	39,241,566,000	210,157,456,200	
Total R202 SPOT									167,169,071,160,000.00	39,241,566,000	210,157,456,200	
Total For R202									167,169,071,160,000.00	39,241,566,000	210,157,456,200	
R2023 On 28/02/2023 Spot Bond			4.62000	109.51283	4.59000	109.53211			470,854,537,922,000.00	318,366,783,100	629,312,557,900	
Total R2023 SPOT									470,854,537,922,000.00	318,366,783,100	629,312,557,900	
Total For R2023									470,854,537,922,000.00	318,366,783,100	629,312,557,900	
R2030 On 31/01/2030 Spot Bond			8.53500	96.86484	8.53500	96.79777			697,969,039,916,000.00	1,253,423,437,600	2,472,038,979,300	
Total R2030 SPOT									697,969,039,916,000.00	1,253,423,437,600	2,472,038,979,300	
Total For R2030									697,969,039,916,000.00	1,253,423,437,600	2,472,038,979,300	
R2032 On 31/03/2032 Spot Bond			9.44500	94.82318	9.44500	94.75108			753,730,842,000,000.00	1,350,315,600,000	3,366,382,974,200	
Total R2032 SPOT									753,730,842,000,000.00	1,350,315,600,000	3,366,382,974,200	
Total For R2032									753,730,842,000,000.00	1,350,315,600,000	3,366,382,974,200	
R2035 On 28/02/2035 Spot Bond			10.24000	93.88140	10.24000	93.80373			711,498,083,328,000.00	655,419,734,700	1,496,320,578,400	
Total R2035 SPOT									711,498,083,328,000.00	655,419,734,700	1,496,320,578,400	
Total For R2035									711,498,083,328,000.00	655,419,734,700	1,496,320,578,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2035									11,498,083,328,000.00	655,419,734,700	496,320,578,40
R2037 On 31/01/2037 Spot Bond			10.48500	84.95024	10.48500	84.87833			976,527,532,192,500.00	1,809,873,870,500	1,400,102,711,10
Total R2037 SPOT									976,527,532,192,500.00	1,809,873,870,500	1,400,102,711,10
Total For R2037									976,527,532,192,500.00	1,809,873,870,500	1,400,102,711,10
R2040 On 31/01/2040 Spot Bond			10.62500	87.04417	10.62500	86.96953			862,147,100,375,000.00	551,731,491,800	524,127,531,70
Total R2040 SPOT									862,147,100,375,000.00	551,731,491,800	524,127,531,70
Total For R2040									862,147,100,375,000.00	551,731,491,800	524,127,531,70
R2044 On 31/01/2044 Spot Bond			10.69500	83.66220	10.69500	83.59000			365,419,671,655,500.00	595,177,154,900	504,906,476,30
Total R2044 SPOT									365,419,671,655,500.00	595,177,154,900	504,906,476,30
Total For R2044									365,419,671,655,500.00	595,177,154,900	504,906,476,30
R2048 On 28/02/2048 Spot Bond			10.61000	87.41899	10.61000	87.34412			149,794,310,551,000.00	1,239,377,409,100	1,945,585,916,90
Total R2048 SPOT									149,794,310,551,000.00	1,239,377,409,100	1,945,585,916,90
Total For R2048									149,794,310,551,000.00	1,239,377,409,100	1,945,585,916,90
R208 On 31/03/2021 Spot Bond			3.75000	102.83616	3.75000	102.80464			1,500,000,000,000.00	400,000,000	496,000,000,00
Total R208 SPOT									1,500,000,000,000.00	400,000,000	496,000,000,00
Total For R208									1,500,000,000,000.00	400,000,000	496,000,000,00
R209 On 31/03/2036 Spot Bond			10.00500	73.26243	10.15500	72.30329			446,905,591,500,000.00	344,518,300,000	770,659,629,50
Total R209 SPOT									446,905,591,500,000.00	344,518,300,000	770,659,629,50
Total For R209									446,905,591,500,000.00	344,518,300,000	770,659,629,50
R210 On 31/03/2028 Spot Bond			3.46000	197.98254	3.55000	196.79436			24,220,000,000,000.00	7,000,000,000	101,467,176,00
Total R210 SPOT									24,220,000,000,000.00	7,000,000,000	101,467,176,00
Total For R210									24,220,000,000,000.00	7,000,000,000	101,467,176,00
R212 On 31/01/2022 Spot Bond			0.90500	170.25665	0.89000	170.26882			11,809,707,000,000.00	13,049,400,000	309,442,129,10
Total R212 SPOT									11,809,707,000,000.00	13,049,400,000	309,442,129,10
Total For R212									11,809,707,000,000.00	13,049,400,000	309,442,129,10
R213 On 28/02/2031 Spot Bond			8.90500	90.62153	9.03500	89.77899			425,616,561,581,500.00	384,684,622,300	700,599,959,50
Total R213 SPOT									425,616,561,581,500.00	384,684,622,300	700,599,959,50
Total For R213									425,616,561,581,500.00	384,684,622,300	700,599,959,50
R214 On 28/02/2041 Spot Bond			10.55000	69.37743	10.55000	69.31835			608,011,382,275,000.00	152,418,140,500	209,372,220,90
Total R214 SPOT									608,011,382,275,000.00	152,418,140,500	209,372,220,90
Total For R214									608,011,382,275,000.00	152,418,140,500	209,372,220,90
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.01158			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.95567			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.47391				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	98.35804				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.72761				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.19687				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.09124				0.00	500,000,000	500,000,000
Total RDFB15 SPOT										0.00	500,000,000	500,000,000
Total For RDFB15										0.00	500,000,000	500,000,000
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.04177				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.68331				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.79382				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.52111				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.64821				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.67878				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.56291				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	98.26143				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	96.80173				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	101.11319				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5: On 11/06/2021 Spot Bond					0.00000	100.84157				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12: On 12/04/2021 Spot Bond					0.00000	100.57503				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14: On 17/03/2021 Spot Bond					0.00000	100.59377				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED14: On 17/03/2021 Spot Bond					0.00000	100.50636				0.00	0	
Total RED142 SPOT										0.00	0	
Total For RED142										0.00	0	
RED16: On 07/12/2021 Spot Bond					0.00000	100.98466				0.00	0	2,000,000,00
Total RED161 SPOT										0.00	0	2,000,000,00
Total For RED161										0.00	0	2,000,000,00
RED30: On 16/09/2021 Spot Bond					0.00000	101.11671				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.08044				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50: On 05/12/2022 Spot Bond					0.00000	101.40280				0.00	0	
Total RED501 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 RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	101.03758				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60: On 09/03/2022 Spot Bond					0.00000	101.53257				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.50238				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.56771				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	101.13808				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.34575				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.49276				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.26054				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.22437				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			4.96500	103.96675	4.96500	103.92475				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.24000	109.92980	6.24000	109.87413				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total RW23 SPOT									0.00	0	
Total For RW23									0.00	0	
RW28 On 10/12/2028 Spot Bond			10.90500	98.24047	10.90500	98.15453			0.00	0	
Total RW28 SPOT									0.00	0	
Total For RW28									0.00	0	
SBK23 On 28/05/2022 Spot Bond			4.89000	110.59258	4.89000	110.54831			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	100.55653			0.00	0	10,000,00
Total SBK25 SPOT									0.00	0	10,000,00
Total For SBK25									0.00	0	10,000,00
SBK26 On 25/04/2021 Spot Bond			5.66000	104.88886	5.66000	104.84066			0.00	0	
Total SBK26 SPOT									0.00	0	
Total For SBK26									0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.05424			0.00	0	
Total SBN01 SPOT									0.00	0	
Total For SBN01									0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.14949			0.00	0	
Total SBS18 SPOT									0.00	0	
Total For SBS18									0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.38000	103.41468	4.38000	103.37806			0.00	0	
Total SBS19 SPOT									0.00	0	
Total For SBS19									0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.20000	119.41285	6.20000	119.35244		429,660,000,000.00		69,300,000	23,100,00
Total SBS20 SPOT								429,660,000,000.00		69,300,000	23,100,00
Total For SBS20								429,660,000,000.00		69,300,000	23,100,00
SBS21 On 15/05/2026 Spot Bond					0.00000	103.69143			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.26000	118.21885	5.26000	118.16882			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS3 On 25/05/2026 Spot Bond			6.29000	110.17028	6.29000	110.11375				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			6.67500	117.40797	6.67500	117.34445				0.00	0	500,000,00
Total SBS31 SPOT										0.00	0	500,000,00
Total For SBS31										0.00	0	500,000,00
SBS34 On 19/09/2024 Spot Bond			5.46000	118.96010	5.46000	118.90700				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.67000	112.26092	5.67000	112.20891				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			7.72500	112.94218	7.72500	112.87125				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.33500	105.17168	4.33500	105.13430				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.74000	111.14589	4.74000	111.10275			853,200,000,000.00		180,000,000	90,000,00
Total SBS41 SPOT									853,200,000,000.00		180,000,000	90,000,00
Total For SBS41									853,200,000,000.00		180,000,000	90,000,00
SBS42 On 12/11/2025 Spot Bond			5.96500	121.68348	5.96500	121.62423				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			6.80500	124.06898	6.80500	124.00019				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	99.90197				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.85000	110.82839	4.85000	110.78511				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.57908				0.00	0	
Total SBS47 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 SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.80730				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.58000	104.81735	4.58000	104.77803				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.19500	5.19500	5.19500	112.65235				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.02088				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.51456				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.64348				0.00	200,000,000	50,000,000
Total SBS55 SPOT										0.00	200,000,000	50,000,000
Total For SBS55										0.00	200,000,000	50,000,000
SBS56 On 12/06/2022 Spot Bond			4.53500	107.09566	4.53500	107.05608		634,900,000,000.00		0.00	140,000,000	70,000,000
Total SBS56 SPOT								634,900,000,000.00		0.00	140,000,000	70,000,000
Total For SBS56								634,900,000,000.00		0.00	140,000,000	70,000,000
SBS57 On 12/06/2024 Spot Bond					0.00000	102.64764				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.88147				0.00	2,400,000,000	600,000,000
Total SBS58 SPOT										0.00	2,400,000,000	600,000,000
Total For SBS58										0.00	2,400,000,000	600,000,000
SBS60 On 18/01/2023 Spot Bond					0.00000	100.92772				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.88439				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.70623				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.70624				0.00	2,400,000,000	600,000,000
Total SBS64 SPOT										0.00	2,400,000,000	600,000,000
Total For SBS64										0.00	2,400,000,000	600,000,000
SBS65 On 15/05/2024 Spot Bond					0.00000	99.27536				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.98959				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.55917				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.09643				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.93789				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.82000	315.82509	1.82000	315.77794				0.00	0	40,000,000
Total SBSI11 SPOT										0.00	0	40,000,000
Total For SBSI11										0.00	0	40,000,000
SBSI14 On 07/12/2033 Spot Bond			5.39000	5.39000	5.39000	199.30415				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.25550				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.85919				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.01388				0.00	79,500,000	26,500,000
Total SBT103 SPOT										0.00	79,500,000	26,500,000
Total For SBT103										0.00	79,500,000	26,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT104 On 30/09/2025 Spot Bond					0.00000	101.84087				0.00	200,000,000	100,000,000
Total SBT104 SPOT										0.00	200,000,000	100,000,000
Total For SBT104										0.00	200,000,000	100,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	101.94602				0.00	0	300,000,000
Total SBT201 SPOT										0.00	0	300,000,000
Total For SBT201										0.00	0	300,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	99.70878				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.69000	111.26112	6.69000	111.20080				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.30424				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	98.67302				0.00	0	400,000,000
Total SBT206 SPOT										0.00	0	400,000,000
Total For SBT206										0.00	0	400,000,000
SBT207 On 25/06/2025 Spot Bond					0.00000	105.24469				0.00	140,000,000	70,000,000
Total SBT207 SPOT										0.00	140,000,000	70,000,000
Total For SBT207										0.00	140,000,000	70,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	101.12996				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.63016				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.17277				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	100.19843				0.00	60,000,000	15,000,000
Total SLI4 SPOT										0.00	60,000,000	15,000,000

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 SLI4										0.00	60,000,000	15,000,00
SLRA2 On 15/08/2021 Spot Bond					0.00000	99.85383				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.86005				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.08547				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	99.85465				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	99.84709				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.84522				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	99.85874				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.84522				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	99.82232				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.82907				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.14212				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.83983				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	100.66964				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.44000	114.47640	6.44000	114.41661				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	101.19313				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.96961				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	98.61533				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.16490				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.63273				0.00	0	200,000,00
Total SPDA12 SPOT										0.00	0	200,000,00
Total For SPDA12										0.00	0	200,000,00
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.96386				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.03801				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG004 On 27/09/2023 Spot Bond					0.00000	100.61019				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG005 On 15/03/2024 Spot Bond					0.00000	100.77215				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG001 On 18/06/2022 Spot Bond					0.00000	100.78193				0.00	800,000,000	200,000,000
Total SPG006 SPOT										0.00	800,000,000	200,000,000
Total For SPG006										0.00	800,000,000	200,000,000
SPG007 On 18/06/2024 Spot Bond					0.00000	101.02197				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG008 On 15/10/2022 Spot Bond					0.00000	100.36087				0.00	800,000,000	200,000,000
Total SPG008 SPOT										0.00	800,000,000	200,000,000
Total For SPG008										0.00	800,000,000	200,000,000
SPG009 On 15/10/2024 Spot Bond					0.00000	100.40660				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG010 On 01/12/2023 Spot Bond					0.00000	100.92236				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC02 On 01/12/2021 Spot Bond					0.00000	100.81243				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.11010				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN004 On 31/03/2021 Spot Bond			5.25500	102.62149	5.25500	102.57751				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN005 On 31/03/2021 Spot Bond			5.25500	102.62149	5.25500	102.57751				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.74000	3.74000	3.74000	141.25193				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			6.58000	120.21955	6.58000	120.15542				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			8.52500	92.94445	8.52500	92.88018				0.00	0	
Total SSN021 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 SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.64542				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03 On 01/06/2021 Spot Bond					0.00000	101.09108				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.35199				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			5.99000	112.43876	5.99000	112.38408				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.05000	103.14842	5.05000	103.10579				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.47408				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.06573				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.98514				0.00	0	2,500,000,00
Total SSN047 SPOT										0.00	0	2,500,000,00
Total For SSN047										0.00	0	2,500,000,00
SSN05 On 08/12/2023 Spot Bond			2.44000	2.44000	2.44000	310.68244				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.15191				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.02764				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN060 On 05/10/2022 Spot Bond					0.00000	100.40340				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/03/2028 Spot Bond			4.77000	4.77000	4.77000	182.15606				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN060 On 31/01/2025 Spot Bond			3.12500	3.12500	3.12500	144.57473				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN060 On 31/01/2038 Spot Bond			5.25000	5.25000	5.25000	100.43921				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN060 On 31/03/2029 Spot Bond			4.56000	4.56000	4.56000	99.59404				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN060 On 31/03/2028 Spot Bond			4.73000	4.73000	4.73000	182.61573				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN060 On 28/05/2023 Spot Bond					0.00000	100.99405				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN060 On 28/05/2023 Spot Bond					0.00000	100.97392				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN070 On 28/02/2022 Spot Bond					0.00000	100.92444				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.79907				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.77925				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.70911				0.00	40,000,000	10,000,000
Total SSN077 SPOT										0.00	40,000,000	10,000,000
Total For SSN077										0.00	40,000,000	10,000,000
SSN07: On 13/07/2023 Spot Bond					0.00000	100.36015				0.00	160,000,000	40,000,000
Total SSN078 SPOT										0.00	160,000,000	40,000,000
Total For SSN078										0.00	160,000,000	40,000,000
SSN07: On 31/07/2021 Spot Bond					0.00000	97.55400				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.05650				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.86512				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	99.99996				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.21500	5.21500	5.21500	202.77475				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.42591				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.05613				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.05408				0.00	0	
Total SSN095 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 SSN095										0.00	0	
SSN095 On 28/05/2025 Spot Bond					0.00000	100.82915				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	101.10359				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.92007				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			9.20000	92.94637	9.20000	92.87712				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 28/11/2021 Spot Bond					0.00000	100.83293				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN101 On 21/12/2026 Spot Bond					0.00000	100.85870				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 04/06/2021 Spot Bond					0.00000	100.77221				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN103 On 31/03/2028 Spot Bond			4.77500	88.19738	4.77500	182.09869				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.39500	83.02943	5.39500	199.20606				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 04/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		300,000,000,000,000.00		3,000,000,000	3,000,000,000	
Total SSN106 SPOT								10,000,000,000,000.00		3,000,000,000	3,000,000,000	
Total For SSN106								10,000,000,000,000.00		3,000,000,000	3,000,000,000	
SZ25 On 30/09/2025 Spot Bond			7.17500	110.31911	7.17500	110.25502				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	101.02856				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	102.41789	8.55000	102.34686				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.78082				0.00	583,938,564	145,984,64
Total T14A13 SPOT										0.00	583,938,564	145,984,64
Total For T14A13										0.00	583,938,564	145,984,64
T16OM On 21/08/2021 Spot Bond					0.00000	100.86670				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.82200				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.13218				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS14E On 20/03/2022 Spot Bond					0.00000	100.40689				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14E On 12/10/2022 Spot Bond					0.00000	100.85076				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14E On 31/10/2021 Spot Bond					0.00000	100.05452				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS15E On 06/07/2021 Spot Bond					0.00000	100.41280				0.00	500,000,000	250,000,00
Total TFS153 SPOT										0.00	500,000,000	250,000,00
Total For TFS153										0.00	500,000,000	250,000,00
TFS154 On 06/07/2023 Spot Bond					0.00000	101.38479				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15E On 03/09/2021 Spot Bond					0.00000	100.71047				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.96643				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.71715				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.47378				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.47752				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	101.19879				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.42795				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.36239				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.86240				0.00	0	500,000,0€
Total TFS164 SPOT										0.00	0	500,000,0€
Total For TFS164										0.00	0	500,000,0€
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.26208				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.27634				0.00	2,000,000,000	2,000,000,0€
Total TFS166 SPOT										0.00	2,000,000,000	2,000,000,0€
Total For TFS166										0.00	2,000,000,000	2,000,000,0€
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	101.05688				0.00	0	
Total TH14A3 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 TH14A3										0.00	0	
TH14A: On 21/11/2021 Spot Bond			4.98500	106.06158	4.98500	106.01831				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A: On 21/11/2021 Spot Bond					0.00000	101.55243				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A: On 21/11/2021 Spot Bond			5.14500	105.20803	5.14500	105.16375				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.18026				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.27398				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.09531				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.66638				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.70365				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.21665				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.88749				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.82854				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.54888				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.99650				0.00	0	1,200,000.00
Total TH15A2 SPOT										0.00	0	1,200,000.00
Total For TH15A2										0.00	0	1,200,000.00
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.03303				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.88248				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.95982				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.91331				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.05290				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.37653				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.44387				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.14797				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.62782				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.09943				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15D On 21/11/2022 Spot Bond					0.00000	102.97461				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.04800				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.53012				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.92946				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.96791				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	103.93926	8.49000	103.86883				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.97600				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.97803				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.92321				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.96773				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	102.45893	5.76000	102.36200				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.01647				0.00	0	
Total TH16B1 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 TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.08930				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.08912				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.07919				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.17628				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.14576				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.51393				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.68569				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.58044				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	100.87470				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.62092				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.73000	108.78826	5.73000	108.73734				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.89000	112.48900	6.89000	112.42587				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.89797				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.57548				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.05500	110.68591	7.05500	110.62267				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	99.66953				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.66665				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.82086				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	99.94544				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.56000	113.26116	6.56000	113.20059				0.00	0	1,179,800,00
Total TN23 SPOT										0.00	0	1,179,800,00
Total For TN23										0.00	0	1,179,800,00
TN23/R On 06/11/2023 Spot Bond			100.00000	22.99783	100.00000	22.84379				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.03500	109.93287	8.03500	109.86229		76,011,100,000,000.00		9,460,000,000	15,430,000,00	
Total TN25 SPOT								76,011,100,000,000.00		9,460,000,000	15,430,000,00	
Total For TN25								76,011,100,000,000.00		9,460,000,000	15,430,000,00	
TN25/R On 19/08/2025 Spot Bond			100.00000	16.20647	100.00000	16.09969				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/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
TN27 On 14/11/2027 Spot Bond			8.38500	104.70924	8.38500	104.63799				0.00	0	7,950,000,00
Total TN27 SPOT										0.00	0	7,950,000,00
Total For TN27										0.00	0	7,950,000,00
TN27/R On 14/11/2027 Spot Bond			100.00000	11.16927	100.00000	11.09446				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.16500	105.52197	10.16500	105.43578				0.00	0	1,200,000,00
Total TN30 SPOT										0.00	0	1,200,000,00
Total For TN30										0.00	0	1,200,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	120.10440	8.00000	120.02678				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.97000	94.41236	11.97000	94.32194				0.00	0	2,068,971,20
Total TN40 SPOT										0.00	0	2,068,971,20
Total For TN40										0.00	0	2,068,971,20
TN40/R On 09/10/2040 Spot Bond			10.75000	103.57184	10.75000	103.48249				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	99.86133				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.70000	107.63889	5.70000	107.58876				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	101.09831				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.44696				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.27990				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.03639				0.00	0	
Total TRA4A2 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 TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.34997				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			5.99000	112.20581	5.99000	112.15125				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.33267				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.34997				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	102.77362	8.62000	102.70216				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.33541				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.33227				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24 On 04/03/2021 Spot Bond					0.00000	99.49071				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24 On 18/03/2021 Spot Bond					0.00000	99.24591				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24 On 08/04/2021 Spot Bond					0.00000	98.90593				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24 On 22/04/2021 Spot Bond					0.00000	98.81047				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	97.85798				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP248 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP249 On 06/09/2021 Spot Bond					0.00000	97.42998				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP250 On 16/09/2021 Spot Bond					0.00000	97.51856				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP251 On 09/04/2021 Spot Bond					0.00000	99.32176				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP252 On 17/05/2021 Spot Bond					0.00000	98.91681				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP253 On 26/05/2021 Spot Bond					0.00000	98.83014				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP254 On 29/11/2021 Spot Bond					0.00000	96.63225				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.06551				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.08470				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.92972				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.19796				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC35 On 09/02/2021 Spot Bond					0.00000	100.92072				0.00	0	
Total TWC355 SPOT										0.00	0	
Total For TWC355										0.00	0	
TWC35 On 16/02/2021 Spot Bond					0.00000	100.84759				0.00	0	
Total TWC356 SPOT										0.00	0	
Total For TWC356										0.00	0	
TWC35 On 26/02/2021 Spot Bond					0.00000	100.74000				0.00	0	
Total TWC357 SPOT										0.00	0	
Total For TWC357										0.00	0	
TWC35 On 11/03/2021 Spot Bond					0.00000	100.64389				0.00	0	
Total TWC358 SPOT										0.00	0	
Total For TWC358										0.00	0	
TWC35 On 18/03/2021 Spot Bond					0.00000	100.60910				0.00	0	
Total TWC359 SPOT										0.00	0	
Total For TWC359										0.00	0	
TWC36 On 13/04/2021 Spot Bond					0.00000	100.26709				0.00	0	
Total TWC360 SPOT										0.00	0	
Total For TWC360										0.00	0	
TWC36 On 20/04/2021 Spot Bond					0.00000	100.18826				0.00	0	
Total TWC361 SPOT										0.00	0	
Total For TWC361										0.00	0	
TWC36 On 26/04/2021 Spot Bond					0.00000	100.11074				0.00	0	
Total TWC362 SPOT										0.00	0	
Total For TWC362										0.00	0	
TWC36 On 30/04/2021 Spot Bond					0.00000	100.07790				0.00	0	
Total TWC363 SPOT										0.00	0	
Total For TWC363										0.00	0	
UG21 On 02/03/2021 Spot Bond			6.40000	104.94517	6.40000	104.89021				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			8.75500	115.03230	8.75500	114.95065				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.38508				0.00	0	
Total VKE10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.20023				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.09755				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.91501				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.02975				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	99.86923				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	99.86378				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.83514				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.56154				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.41500	103.14014	4.41500	103.10322				0.00	0	
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	
WSP5/f On 28/05/2021 Spot Bond			100.00000	80.46941	100.00000	79.96331				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										1.09e+017	172,568,648,071,259	082,291,985,30
Total for SPOT :										1.09e+017	568,648,071,259	082,291,985,30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
Total Futures									1.09e+017	568,648,086,043	082,293,442,85
Total Options									6 543 559.92	4,005	172,60
Grand Total:									1.09e+017	568,648,090,048	082,293,615,50