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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/01/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/02/2021	Bond Future			11.35744	77.51507	11.35032	77.55336			0.00	0	
ES33	On	06/05/2021	Bond Future			11.61224	74.51610	11.60473	74.55523			0.00	0	35
ES33	On	05/08/2021	Bond Future			11.87294	75.31643	11.86506	75.35621			0.00	0	
ES33	On	04/11/2021	Bond Future			12.14389	72.33566	12.13566	72.37588			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/02/2021	Bond Future			11.86128	76.59190	11.85898	76.60573			0.00	0	
ES42	On	06/05/2021	Bond Future			12.10806	73.09969	12.10559	73.11403			0.00	0	4,77
ES42	On	05/08/2021	Bond Future			12.35451	73.88538	12.35188	73.90015			0.00	0	
ES42	On	04/11/2021	Bond Future			12.61219	70.40612	12.60943	70.42108			0.00	0	
Total ES42 Future												0.00	0	4,77
Total For ES42												0.00	0	4,77
I2025	On	04/02/2021	Bond Future			148.96633	148.96633	148.88735	148.88735			0.00	0	1,55
I2025	On	06/05/2021	Bond Future			150.49178	150.49178	150.41273	150.41273			0.00	0	7,00
I2025	On	05/08/2021	Bond Future			150.61369	150.61369	150.53419	150.53419			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			152.23506	152.23506	152.15476	152.15476			0.00	0	
Total I2025 Future												0.00	0	8,54
Total For I2025												0.00	0	8,54
I2029	On	04/02/2021	Bond Future			105.95834	105.95834	105.72514	105.72514			0.00	0	1,32
I2029	On	06/05/2021	Bond Future			105.90423	105.90423	105.66924	105.66924			0.00	0	2,32
I2029	On	05/08/2021	Bond Future			107.06731	107.06731	106.83004	106.83004			0.00	0	
I2029	On	04/11/2021	Bond Future			107.06961	107.06961	106.82985	106.82985			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			100.26363	100.26363	100.26228	100.26228			0.00	0	1,22
I2033	On	06/05/2021	Bond Future			100.07497	100.07497	100.07416	100.07416			50,537,859.85	505	8,62
I2033	On	05/08/2021	Bond Future			101.17400	101.17400	101.17350	101.17350			0.00	0	
I2033	On	04/11/2021	Bond Future			101.03862	101.03862	101.03823	101.03823			0.00	0	
Total I2033 Future												50,537,859.85	505	9,82
Total For I2033												50,537,859.85	505	9,82
I2038	On	04/02/2021	Bond Future			112.94867	112.94867	112.87161	112.87161			0.00	0	5,02
I2038	On	06/05/2021	Bond Future			114.10527	114.10527	114.02809	114.02809			0.00	0	6,72
I2038	On	05/08/2021	Bond Future			113.63635	113.63635	113.55851	113.55851			0.00	0	
I2038	On	04/11/2021	Bond Future			114.85963	114.85963	114.78116	114.78116			0.00	0	
Total I2038 Future												0.00	0	11,82
Total For I2038												0.00	0	11,82
I2046	On	04/02/2021	Bond Future			102.18552	102.18552	102.18415	102.18415			0.00	0	14,42
I2046	On	06/05/2021	Bond Future			101.44195	101.44195	101.44110	101.44110			0.00	0	14,82
I2046	On	05/08/2021	Bond Future			102.55626	102.55626	102.55558	102.55558			0.00	0	
I2046	On	04/11/2021	Bond Future			101.85287	101.85287	101.85219	101.85219			0.00	0	
Total I2046 Future												0.00	0	29,32
Total For I2046												0.00	0	29,32
I2050	On	04/02/2021	Bond Future			103.46433	103.46433	103.07798	103.07798			0.00	0	9,82
I2050	On	06/05/2021	Bond Future			104.52379	104.52379	104.13401	104.13401			0.00	0	9,92
I2050	On	05/08/2021	Bond Future			103.74374	103.74374	103.34994	103.34994			0.00	0	
I2050	On	04/11/2021	Bond Future			104.86051	104.86051	104.46256	104.46256			0.00	0	
Total I2050 Future												0.00	0	19,82
Total For I2050												0.00	0	19,82
R186	On	04/02/2021	Bond Future			6.68043	119.70531	6.70728	119.56263		6.22	0.00	0	38,82
R186	On	06/05/2021	Bond Future			6.83500	120.90125	6.86332	120.75781		6.42	1,231,500,132.50	10,186	99,22
R186	On	05/08/2021	Bond Future			6.98945	116.91868	7.01946	116.77402		6.37	0.00	0	
R186	On	04/11/2021	Bond Future			7.15463	118.15006	7.18651	118.00399		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												1,231,500,132.50	10,186	138,05
R186	On	04/02/2021	Bond Future	8.16	Call			7,407.47000	7.40747	7,550,150	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			7,456.40000	7.45640	7,599,080	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			7,358.52000	7.35852	7,501,200	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			3,096.23000	3.09623	3,238,280	6.55	0.00	0	
R186	On	04/02/2021	Bond Future	7.30	Put			0.77000	0.00077	0,140	6.55	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			6,620.88000	6.62088	6,763,560	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			0.01000	0.00001	0,000	6.99	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			17,789.18000	17.78918	17,932,610	6.99	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.01000	0.00001	0,000	6.99	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Call			2,990.97000	2.99097	3,062,740	6.67	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			806.80000	0.80680	735,130	6.67	0.00	0	15,17
R186	On	06/05/2021	Bond Future	10.77	Call			17,830.23000	17.83023	17,973,660	6.99	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.01000	0.00001	0,000	6.99	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			17,871.26000	17.87126	18,014,690	6.99	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			249.69000	0.24969	226,680	6.90	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			7,610.65000	7.61065	7,731,690	6.90	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			258.56000	0.25856	234,940	6.90	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			7,650.52000	7.65052	7,771,870	6.90	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			254.09000	0.25409	230,780	6.90	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			7,690.42000	7.69042	7,812,070	6.90	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,024.06000	1.02406	1,014,460	6.39	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			5,100.00000	5.10000	5,238,620	6.40	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,012.18000	1.01218	1,004,730	6.40	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			5,131.95000	5.13195	5,272,710	6.41	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,000.40000	1.00040	995,090	6.41	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			5,068.14000	5.06814	5,204,610	6.39	0.00	0	
Total R186 Option												0.00	0	30,35
Total For R186												1,231,500,132.50	10,186	168,44
R197	On	04/02/2021	Bond Future			319.25560	319.25560	319.27689	319.27689			0.00	0	2,35
R197	On	06/05/2021	Bond Future			322.52473	322.52473	322.54794	322.54794			0.00	0	2,07
R197	On	05/08/2021	Bond Future			318.06228	318.06228	318.08667	318.08667			0.00	0	
R197	On	04/11/2021	Bond Future			321.48647	321.48647	321.51132	321.51132			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			221.13123	221.13123	221.12856	221.12856				0.00	0	7,56
R202	On	06/05/2021			223.39576	223.39576	223.39401	223.39401				0.00	0	7,91
R202	On	05/08/2021			221.59745	221.59745	221.59637	221.59637				0.00	0	
R202	On	04/11/2021			223.98304	223.98304	223.98219	223.98219				0.00	0	
Total R202 Future												0.00	0	15,56
Total For R202												0.00	0	15,56
R2023	On	04/02/2021			4.63765	109.49115	4.60356	109.55975		1.51		0.00	0	11,51
R2023	On	06/05/2021			4.72480	106.67953	4.68534	106.74942		1.54	1,419,584,505.71		13,307	35,81
R2023	On	05/08/2021			4.79511	107.82496	4.74862	107.89590		1.50		0.00	0	
R2023	On	04/11/2021			4.89900	105.05386	4.84315	105.12563		1.34		0.00	0	
Total R2023 Future												1,419,584,505.71	13,307	47,42
R2023	On	04/02/2021	6.33	Call			3,403.78000	3.40378	3,335,180	2.36		0.00	0	
R2023	On	04/02/2021	6.33	Put			0.00000	0.00000	0,000	2.36		0.00	0	
R2023	On	04/02/2021	6.34	Call			3,423.08000	3.42308	3,354,480	2.36		0.00	0	
R2023	On	04/02/2021	6.34	Put			0.00000	0.00000	0,000	2.36		0.00	0	
R2023	On	04/02/2021	6.32	Call			3,384.47000	3.38447	3,315,870	2.36		0.00	0	
R2023	On	04/02/2021	6.32	Put			0.00000	0.00000	0,000	2.36		0.00	0	
R2023	On	06/05/2021	7.58	Put			0.00000	0.00000	0,000	2.18		0.00	0	
R2023	On	06/05/2021	7.56	Call			4,935.26000	4.93526	4,865,370	2.18		0.00	0	
R2023	On	06/05/2021	7.56	Put			0.00000	0.00000	0,000	2.18		0.00	0	
R2023	On	06/05/2021	7.57	Call			4,951.89000	4.95189	4,882,000	2.18		0.00	0	
R2023	On	06/05/2021	7.57	Put			0.00000	0.00000	0,000	2.18		0.00	0	
R2023	On	06/05/2021	7.58	Call			4,968.52000	4.96852	4,898,630	2.18		0.00	0	
R2023	On	05/08/2021	5.31	Call			1,095.03000	1.09503	1,013,930	1.74		0.00	0	
R2023	On	05/08/2021	5.31	Put			242.73000	0.24273	232,570	1.74		0.00	0	
R2023	On	05/08/2021	5.29	Call			1,070.71000	1.07071	989,730	1.73		0.00	0	
R2023	On	05/08/2021	5.29	Put			248.62000	0.24862	238,580	1.73		0.00	0	
R2023	On	05/08/2021	5.30	Call			1,082.85000	1.08285	1,001,810	1.73		0.00	0	
R2023	On	05/08/2021	5.30	Put			245.65000	0.24565	235,550	1.73		0.00	0	
R2023	On	04/11/2021	4.91	Put			487.62000	0.48762	497,860	1.38		0.00	0	
R2023	On	04/11/2021	4.92	Call			581.00000	0.58100	519,560	1.38		0.00	0	
R2023	On	04/11/2021	4.92	Put			482.26000	0.48226	492,590	1.38		0.00	0	
R2023	On	04/11/2021	4.90	Call			566.10000	0.56610	504,830	1.38		0.00	0	
R2023	On	04/11/2021	4.90	Put			493.04000	0.49304	503,540	1.38		0.00	0	
R2023	On	04/11/2021	4.91	Call			573.52000	0.57352	511,990	1.38		0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												1,419,584,505.71	13,307	47,42
R2030	On	04/02/2021			8.73280	95.69992	8.76002	95.53801		10.95		0.00	0	33,41
R2030	On	06/05/2021			8.92618	96.65602	8.95450	96.49306		11.36	4,252,864.88		44	108,02

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/08/2021			9.12624	93.68859	9.15583	93.52412		11.41	0.00	0	
R2030	On	04/11/2021			9.32547	94.67543	9.35637	94.50930		10.72	0.00	0	
Total R2030 Future											4,252,864.88	44	141,57
R2030	On	04/02/2021	9.16	Call			2,379.40000	2.37940	2,519,890	11.41	0.00	0	
R2030	On	04/02/2021	9.30	Call			3,151.48000	3.15148	3,305,980	11.60	0.00	0	
R2030	On	04/02/2021	9.30	Put			11.70000	0.01170	4,290	11.60	0.00	0	4,00
R2030	On	04/02/2021	9.35	Call			3,430.93000	3.43093	3,588,000	11.67	0.00	0	
R2030	On	04/02/2021	9.35	Put			7.24000	0.00724	2,400	11.67	0.00	0	2,00
R2030	On	04/02/2021	8.20	Put			3,407.96000	3.40796	3,244,590	10.45	0.00	0	
R2030	On	04/02/2021	9.20	Put			28.92000	0.02892	12,760	11.46	0.00	0	
R2030	On	04/02/2021	9.20	Call			2,597.46000	2.59746	2,743,210	11.46	0.00	0	1,60
R2030	On	04/02/2021	8.37	Put			2,385.83000	2.38583	2,218,560	10.62	0.00	0	
R2030	On	04/02/2021	8.37	Call			31.63000	0.03163	26,270	10.62	0.00	0	1,00
R2030	On	04/02/2021	9.12	Put			56.37000	0.05637	28,450	11.35	0.00	0	
R2030	On	04/02/2021	9.15	Put			44.16000	0.04416	21,230	11.39	0.00	0	
R2030	On	04/02/2021	8.36	Put			2,444.02000	2.44402	2,277,010	10.60	0.00	0	
R2030	On	04/02/2021	8.36	Call			28.48000	0.02848	23,380	10.60	0.00	0	80
R2030	On	04/02/2021	8.86	Put			343.30000	0.34330	243,950	11.06	0.00	0	
R2030	On	04/02/2021	8.86	Call			934.97000	0.93497	997,530	11.06	0.00	0	80
R2030	On	04/02/2021	10.20	Call			8,080.64000	8.08064	8,242,550	12.23	0.00	0	
R2030	On	04/02/2021	8.20	Call			4.19000	0.00419	2,730	10.45	0.00	0	1,60
R2030	On	04/02/2021	9.16	Put			40.64000	0.04064	19,220	11.41	0.00	0	
R2030	On	04/02/2021	9.17	Call			2,433.65000	2.43365	2,575,550	11.42	0.00	0	
R2030	On	04/02/2021	9.17	Put			37.38000	0.03738	17,370	11.42	0.00	0	
R2030	On	04/02/2021	9.15	Call			2,325.36000	2.32536	2,464,340	11.39	0.00	0	
R2030	On	04/02/2021	10.20	Put			0.00000	0.00000	0,000	12.23	0.00	0	1,80
R2030	On	04/02/2021	9.12	Call			2,164.61000	2.16461	2,298,600	11.35	0.00	0	1,00
R2030	On	06/05/2021	8.77	Call			1,855.35000	1.85535	1,817,290	11.22	0.00	0	30
R2030	On	06/05/2021	9.27	Put			1,595.67000	1.59567	1,429,940	11.56	0.00	0	
R2030	On	06/05/2021	9.27	Call			3,386.77000	3.38677	3,384,000	11.56	0.00	0	30
R2030	On	06/05/2021	9.22	Call			3,210.93000	3.21093	3,203,410	11.52	0.00	0	
R2030	On	06/05/2021	7.97	Call			461.31000	0.46131	420,100	10.69	0.00	0	70
R2030	On	06/05/2021	10.04	Call			6,555.05000	6.55505	6,625,870	12.48	0.00	0	
R2030	On	06/05/2021	10.04	Put			573.72000	0.57372	481,580	12.48	0.00	0	
R2030	On	06/05/2021	9.15	Put			1,859.01000	1.85901	1,682,350	11.47	0.00	0	
R2030	On	06/05/2021	10.95	Put			103.03000	0.10303	75,820	12.48	0.00	0	30
R2030	On	06/05/2021	8.77	Put			2,923.50000	2.92350	2,722,480	11.22	0.00	0	
R2030	On	06/05/2021	9.92	Put			682.17000	0.68217	579,300	12.37	0.00	0	70
R2030	On	06/05/2021	11.71	Call			14,271.17000	14.27117	14,427,770	12.48	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	06/05/2021	Bond Future	11.71	Put		17.48000	0.01748	11,120	12.48	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call		14,179.16000	14.17916	14,335,470	12.48	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put		1,700.74000	1.70074	1,530,260	11.52	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put		6,344.91000	6.34491	6,140,740	10.69	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call		9,738.13000	9.73813	9,863,180	12.48	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		159.18000	0.15918	121,270	12.48	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call		14,225.18000	14.22518	14,381,640	12.48	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		17.93000	0.01793	11,430	12.48	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call		2,974.08000	2.97408	2,960,380	11.47	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call		6,026.90000	6.02690	6,086,990	12.37	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Call		3,315.20000	3.31520	3,310,410	11.54	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put		1,636.33000	1.63633	1,468,580	11.54	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.35	Call		3,680.08000	3.68008	3,685,340	11.65	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put		1,441.82000	1.44182	1,284,120	11.65	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	10.95	Call		10,723.83000	10.72383	10,859,580	12.48	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		18.39000	0.01839	11,740	12.48	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call		14,750.74000	14.75074	14,890,770	12.40	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		101.77000	0.10177	77,330	12.40	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Put		3,765.69000	3.76569	3,546,130	11.23	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		2,613.86000	2.61386	2,558,770	11.23	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put		2,447.07000	2.44707	2,256,750	11.54	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		7,726.28000	7.72628	7,771,470	12.40	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		984.84000	0.98484	865,560	12.40	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		7,648.08000	7.64808	7,691,710	12.40	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		1,007.50000	1.00750	886,660	12.40	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Call		7,687.15000	7.68715	7,731,560	12.40	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call		564.83000	0.56483	513,460	10.80	0.00	0	20
R2030	On	05/08/2021	Bond Future	10.30	Put		1,139.70000	1.13970	1,010,200	12.40	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put		4,314.18000	4.31418	4,089,140	11.12	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call		2,197.23000	2.19723	2,136,660	11.12	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put		9,117.25000	9.11725	8,901,410	10.80	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		996.12000	0.99612	876,060	12.40	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		4,062.07000	4.06207	4,036,220	11.54	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.30	Call		7,222.84000	7.22284	7,257,810	12.40	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		549.98000	0.54998	550,120	11.62	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.59	Call		7,664.41000	7.66441	7,822,500	11.62	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		1,333.95000	1.33395	1,325,910	11.62	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call		7,700.64000	7.70064	7,858,880	11.62	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		1,321.19000	1.32119	1,313,300	11.62	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		7,736.93000	7.73693	7,895,330	11.62	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2030	On	04/11/2021	Bond Future	8.27	Put			7,277.24000	7.27724	7,172,660	10.10	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			1,199.39000	1.19939	1,260,940	10.10	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			5,319.68000	5.31968	5,235,190	10.43	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			2,100.67000	2.10067	2,182,310	10.43	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			10,918.51000	10.91851	11,084,780	11.62	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			1,308.52000	1.30852	1,300,790	11.62	0.00	0	
Total R2030 Option												0.00	0	25,90
Total For R2030												4,252,864.88	44	167,4
R2032	On	04/02/2021	Bond Future			9.66891	93.42422	9.69129	93.28364		12.59	0.00	0	12,00
R2032	On	06/05/2021	Bond Future			9.87477	90.21411	9.89800	90.07261		13.94	0.00	0	122,10
R2032	On	05/08/2021	Bond Future			10.08306	91.18321	10.10723	91.04044		13.47	0.00	0	
R2032	On	04/11/2021	Bond Future			10.29942	87.99928	10.32460	87.85511		13.19	0.00	0	
Total R2032 Future												0.00	0	134,20
R2032	On	04/02/2021	Bond Future	9.62	Call			475.33000	0.47533	454,370	12.45	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put			924.18000	0.92418	762,640	12.45	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call			501.09000	0.50109	481,620	12.46	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Put			2,609.90000	2.60990	2,454,970	12.02	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call			43.47000	0.04347	29,120	12.02	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call			6,720.52000	6.72052	6,861,040	14.15	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put			886.80000	0.88680	726,750	12.46	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call			450.50000	0.45050	428,190	12.44	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put			0.06000	0.00006	0,000	14.15	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.61	Put			962.55000	0.96255	799,660	12.44	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put			5,903.88000	5.90388	5,763,250	11.68	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call			0.06000	0.00006	0,010	11.68	0.00	0	80
R2032	On	06/05/2021	Bond Future	12.10	Call			12,250.28000	12.25028	12,359,420	15.38	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			117.06000	0.11706	84,700	15.38	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Put			1,654.32000	1.65432	1,473,770	14.29	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			4,231.19000	4.23119	4,192,140	14.29	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.11	Call			12,297.81000	12.29781	12,407,430	15.38	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			114.83000	0.11483	82,950	15.38	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			12,345.32000	12.34532	12,455,410	15.38	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put			112.64000	0.11264	81,230	15.38	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			14,469.30000	14.46930	14,595,620	15.38	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			45.32000	0.04532	30,140	15.38	0.00	0	70
R2032	On	05/08/2021	Bond Future	11.35	Put			1,321.88000	1.32188	1,171,940	14.67	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			8,298.24000	8.29824	8,291,870	14.67	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			1,308.62000	1.30862	1,159,480	14.67	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			8,337.77000	8.33777	8,332,200	14.67	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	05/08/2021	Bond Future	11.37	Put		1,295.46000	1.29546	1,147,120	14.67	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call		8,258.76000	8.25876	8,251,590	14.67	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		1,482.45000	1.48245	1,474,490	14.32	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put		7,593.16000	7.59316	7,503,520	12.44	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call		1,645.19000	1.64519	1,699,720	12.44	0.00	0	7(
R2032	On	04/11/2021	Bond Future	11.70	Call		8,877.00000	8.87700	9,013,330	14.32	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Call		13,265.03000	13.26503	13,409,210	14.32	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		495.52000	0.49552	495,530	14.32	0.00	0	7(
R2032	On	04/11/2021	Bond Future	11.71	Call		8,914.57000	8.91457	9,051,020	14.32	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		1,469.29000	1.46929	1,461,450	14.32	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		1,456.21000	1.45621	1,448,490	14.32	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		8,839.47000	8.83947	8,975,680	14.32	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		5,557.40000	5.55740	5,531,350	12.87	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		2,665.52000	2.66552	2,783,640	12.87	0.00	0	7(
Total R2032 Option											0.00	0	5,97
Total For R2032											0.00	0	140,25
R2035	On	04/02/2021	Bond Future			10.45483	92.45877	10.44225	92.54266	13.82	0.00	0	37,33
R2035	On	06/05/2021	Bond Future			10.66720	88.91011	10.65404	88.99530	15.74	0.00	0	96,60
R2035	On	05/08/2021	Bond Future			10.88546	89.86480	10.87170	89.95121	15.26	0.00	0	
R2035	On	04/11/2021	Bond Future			11.11087	86.33763	11.09654	86.42493	14.97	0.00	0	
Total R2035 Future											0.00	0	133,94
R2035	On	04/02/2021	Bond Future	10.05	Call		64.82000	0.06482	25,400	13.09	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put		2,739.43000	2.73943	2,783,900	13.09	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Call		4,492.66000	4.49266	4,401,950	15.00	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put		9.94000	0.00994	3,120	15.00	0.00	0	6(
R2035	On	04/02/2021	Bond Future	10.06	Call		70.61000	0.07061	28,470	13.11	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put		2,675.59000	2.67559	2,717,340	13.11	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call		59.40000	0.05940	22,610	13.08	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put		2,803.72000	2.80372	2,850,820	13.08	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call		133.59000	0.13359	66,140	13.26	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put		2,184.27000	2.18427	2,200,710	13.26	0.00	0	6(
R2035	On	06/05/2021	Bond Future	12.91	Call		13,151.44000	13.15144	13,026,460	17.48	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put		162.46000	0.16246	122,670	17.48	0.00	0	6(
R2035	On	06/05/2021	Bond Future	10.40	Put		3,936.55000	3.93655	3,789,560	15.31	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Call		12,475.49000	12.47549	12,343,250	17.48	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put		205.90000	0.20590	158,850	17.48	0.00	0	1,6(
R2035	On	06/05/2021	Bond Future	10.81	Put		2,598.58000	2.59858	2,440,430	15.81	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put		2,006.06000	2.00606	1,853,940	16.13	0.00	0	5(
R2035	On	06/05/2021	Bond Future	11.15	Put		1,803.39000	1.80339	1,654,500	16.30	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	06/05/2021	Bond Future	11.15	Call		4,931.85000	4.93185	4,697,770	16.30	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.24	Put		4,573.92000	4.57392	4,437,550	15.07	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		1,830.86000	1.83086	1,609,300	15.07	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.37	Call		10,546.46000	10.54646	10,389,380	17.48	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call		2,268.13000	2.26813	2,035,950	15.31	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.55	Call		6,710.31000	6.71031	6,496,090	17.06	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		1,177.03000	1.17703	1,048,000	17.06	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.02	Call		8,887.90000	8.88790	8,705,530	17.48	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		656.54000	0.65654	559,360	17.48	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.36	Call		10,498.51000	10.49851	10,340,750	17.48	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		3,600.41000	3.60041	3,357,070	15.81	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.32	Call		5,666.53000	5.66653	5,439,840	16.61	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		1,503.47000	1.50347	1,361,970	16.61	0.00	0	70
R2035	On	06/05/2021	Bond Future	10.05	Call		1,375.41000	1.37541	1,172,420	14.75	0.00	0	50
R2035	On	06/05/2021	Bond Future	11.05	Call		4,517.08000	4.51708	4,279,770	16.13	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		397.12000	0.39712	324,550	17.48	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		391.07000	0.39107	319,180	17.48	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		10,450.60000	10.45060	10,292,140	17.48	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		403.26000	0.40326	329,990	17.48	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Call		2,722.15000	2.72215	2,483,310	15.52	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put		3,399.90000	3.39990	3,246,250	15.52	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put		5,419.12000	5.41912	5,301,320	14.75	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		48,139.58000	48.13958	48,225,920	14.18	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.09000	0.00009	0,030	14.18	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		48,372.86000	48.37286	48,459,210	14.18	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.10000	0.00010	0,030	14.18	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Put		7,412.01000	7.41201	7,340,240	14.49	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		1,809.08000	1.80908	1,650,900	14.49	0.00	0	10
R2035	On	05/08/2021	Bond Future	11.37	Call		5,876.12000	5.87612	5,707,360	16.03	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		48,256.16000	48.25616	48,342,500	14.18	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		2,826.01000	2.82601	2,743,660	16.03	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.31	Call		0.10000	0.00010	0,030	14.18	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Call		3,794.07000	3.79407	3,591,400	15.28	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		4,436.62000	4.43662	4,320,360	15.28	0.00	0	10
R2035	On	04/11/2021	Bond Future	10.23	Put		7,715.25000	7.71525	7,782,990	14.22	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		2,184.06000	2.18406	2,164,500	14.22	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.12	Put		8,250.21000	8.25021	8,288,240	14.10	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,980.01000	1.98001	1,930,740	14.10	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		6,759.66000	6.75966	6,789,190	15.86	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		9,801.93000	9.80193	9,738,820	16.26	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2035	On	04/11/2021	Bond Future	12.53	Put			1,680.29000	1.68029	1,704,480	16.26		0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			9,724.85000	9.72485	9,662,020	16.26		0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			1,708.49000	1.70849	1,732,960	16.26		0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Call			9,763.37000	9.76337	9,700,400	16.26		0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			4,553.86000	4.55386	4,625,540	15.04		0.00	0	78
R2035	On	04/11/2021	Bond Future	10.62	Call			3,121.87000	3.12187	3,110,140	14.62		0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			14,998.39000	14.99839	14,921,210	16.26		0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			517.93000	0.51793	528,050	16.26		0.00	0	40
R2035	On	04/11/2021	Bond Future	11.08	Call			4,452.92000	4.45292	4,437,300	15.04		0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			1,694.34000	1.69434	1,718,670	16.26		0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			2,907.91000	2.90791	3,024,740	15.86		0.00	0	78
R2035	On	04/11/2021	Bond Future	10.62	Put			6,101.16000	6.10116	6,176,730	14.62		0.00	0	
Total R2035 Option													0.00	0	15,77
Total For R2035													0.00	0	149,71
R2037	On	04/02/2021	Bond Future			10.70901	83.47505	10.69129	83.59218		15.64		0.00	0	50,43
R2037	On	06/05/2021	Bond Future			10.92221	84.30905	10.90371	84.42777		16.91		0.00	0	125,65
R2037	On	05/08/2021	Bond Future			11.14325	80.95871	11.12392	81.07901		17.23		0.00	0	
R2037	On	04/11/2021	Bond Future			11.35960	81.81160	11.33949	81.93318		16.07		0.00	0	
Total R2037 Future													0.00	0	176,12
R2037	On	04/02/2021	Bond Future	10.28	Call			61.37000	0.06137	22,790	14.80		0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put			2,851.22000	2.85122	2,929,770	14.80		0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call			66.80000	0.06680	25,520	14.82		0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put			2,787.17000	2.78717	2,863,020	14.82		0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call			7,850.30000	7.85030	7,733,120	17.73		0.00	0	2
R2037	On	04/02/2021	Bond Future	11.90	Call			7,450.51000	7.45051	7,333,270	17.73		0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put			0.12000	0.00012	0,010	17.73		0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put			1,680.53000	1.68053	1,688,520	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			1,416.80000	1.41680	1,231,210	15.80		0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put			376.52000	0.37652	308,060	15.80		0.00	0	7
R2037	On	04/02/2021	Bond Future	10.35	Call			108.09000	0.10809	48,370	14.95		0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put			2,915.73000	2.91573	2,996,860	14.78		0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put			0.05000	0.00005	0,000	17.73		0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call			56.31000	0.05631	20,310	14.78		0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put			2,413.31000	2.41331	2,470,720	14.95		0.00	0	7
R2037	On	04/02/2021	Bond Future	9.65	Put			7,341.68000	7.34168	7,458,790	14.34		0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call			0.02000	0.00002	0,000	14.34		0.00	0	7
R2037	On	04/02/2021	Bond Future	10.48	Call			264.55000	0.26455	155,410	15.22		0.00	0	24
R2037	On	04/02/2021	Bond Future	13.73	Call			16,913.29000	16.91329	16,796,160	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	06/05/2021	Bond Future	12.42	Put		574.48000	0.57448	486,640	18.75	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		9,547.68000	9.54768	9,341,810	18.75	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		566.46000	0.56646	479,310	18.75	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		9,593.54000	9.59354	9,388,340	18.75	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		558.54000	0.55854	472,060	18.75	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call		9,501.87000	9.50187	9,295,310	18.75	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		8,489.93000	8.48993	8,220,490	18.82	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		1,856.08000	1.85608	1,706,940	18.82	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		8,528.34000	8.52834	8,259,350	18.82	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		1,839.84000	1.83984	1,691,150	18.82	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		8,566.80000	8.56680	8,298,250	18.82	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		1,823.72000	1.82372	1,675,470	18.82	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		1,692.31000	1.69231	1,716,710	17.45	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		9,917.87000	9.91787	9,821,000	17.45	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		1,719.76000	1.71976	1,744,470	17.45	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		9,955.34000	9.95534	9,858,320	17.45	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		1,705.99000	1.70599	1,730,550	17.45	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		9,992.85000	9.99285	9,895,670	17.45	0.00	0	
Total R2037 Option											0.00	0	74
Total For R2037											0.00	0	176,87
R2040	On	04/02/2021	Bond Future			10.82869	85.61378	10.81092	85.73919	15.51	0.00	0	51,8
R2040	On	06/05/2021	Bond Future			11.03702	86.46915	11.01846	86.59627	17.26	5,620,494.75	65	75,4
R2040	On	05/08/2021	Bond Future			11.25293	82.89172	11.23353	83.02052	17.68	0.00	0	
R2040	On	04/11/2021	Bond Future			11.46381	83.76496	11.44362	83.89513	16.41	0.00	0	
Total R2040 Future											5,620,494.75	65	127,26
R2040	On	04/02/2021	Bond Future	10.41	Call		62.24000	0.06224	21,810	14.83	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		2,971.40000	2.97140	3,056,380	14.83	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		67.94000	0.06794	24,610	14.86	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Put		4,201.49000	4.20149	4,317,630	14.40	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		11.21000	0.01121	1,940	14.40	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call		5,112.29000	5.11229	4,982,170	17.40	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Put		5,502.33000	5.50233	5,626,370	14.14	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		1.46000	0.00146	0,090	14.14	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.74	Call		6,183.30000	6.18330	6,056,550	17.75	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put		3,040.66000	3.04066	3,128,430	14.81	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Put		10,205.27000	10.20527	10,330,680	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		2,902.64000	2.90264	2,984,720	14.86	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Call		56.94000	0.05694	19,300	14.81	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/02/2021	Bond Future	11.74	Put		1.66000	0.00166	0,320	17.75	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.57	Put		6.76000	0.00676	2,050	17.40	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put		9,534.18000	9.53418	9,659,590	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		692.61000	0.69261	592,420	19.28	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		9,593.01000	9.59301	9,366,430	19.28	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		683.13000	0.68313	583,670	19.28	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		9,497.54000	9.49754	9,269,500	19.28	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put		1,776.12000	1.77612	1,706,460	18.29	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		5,490.13000	5.49013	5,293,350	18.29	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		14,150.54000	14.15054	13,983,020	19.28	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put		702.20000	0.70220	601,280	19.28	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		165.34000	0.16534	124,940	19.28	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.43	Call		9,545.25000	9.54525	9,317,940	19.28	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		3,898.60000	3.89860	3,822,410	17.02	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		2,590.33000	2.59033	2,387,020	17.02	0.00	0	30
R2040	On	05/08/2021	Bond Future	12.48	Call		9,404.39000	9.40439	9,139,240	19.36	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		1,741.11000	1.74111	1,604,760	19.36	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		9,449.29000	9.44929	9,180,790	19.36	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		1,729.25000	1.72925	1,589,550	19.36	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		9,359.70000	9.35970	9,097,740	19.36	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		3,747.67000	3.74767	3,527,840	17.46	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.55	Put		3,436.39000	3.43639	3,334,390	18.05	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		5,497.98000	5.49798	5,267,180	18.05	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		19,297.46000	19.29746	19,135,120	19.36	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		1,753.25000	1.75325	1,620,090	19.36	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		152.37000	0.15237	118,830	19.36	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.05	Put		4,982.10000	4.98210	4,891,070	17.46	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		10,371.82000	10.37182	10,285,360	17.85	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		1,776.70000	1.77670	1,820,410	17.85	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		10,411.25000	10.41125	10,324,560	17.85	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		1,762.29000	1.76229	1,805,770	17.85	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		10,332.42000	10.33242	10,246,190	17.85	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		1,791.21000	1.79121	1,835,150	17.85	0.00	0	
Total R2040 Option											0.00	0	7,50
Total For R2040											5,620,494.75	65	134,70
R2044	On	04/02/2021	Bond Future			10.88816	82.29336	10.88032	82.34913	16.25	0.00	0	16,80
R2044	On	06/05/2021	Bond Future			11.08829	83.11555	11.08006	83.17235	18.14	0.00	0	53,20
R2044	On	05/08/2021	Bond Future			11.29551	79.62728	11.28689	79.68493	18.58	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	04/11/2021	Bond Future			11.49757	80.46616	11.48860	80.52440		17.22	0.00	0	
Total R2044 Future												0.00	0	70,12
R2044	On	04/02/2021	Bond Future	10.84	Call			696.08000	0.69608	514,540	15.94	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put			983.92000	0.98392	858,150	15.94	0.00	0	26
R2044	On	04/02/2021	Bond Future	10.29	Call			9.66000	0.00966	1,280	14.74	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put			4,399.43000	4.39943	4,446,820	14.74	0.00	0	26
R2044	On	04/02/2021	Bond Future	9.66	Put			9,521.59000	9.52159	9,577,360	14.62	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call			0.38000	0.00038	0,010	14.63	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Call			20.99000	0.02099	3,940	14.86	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put			3,869.95000	3.86995	3,908,670	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	26
R2044	On	04/02/2021	Bond Future	10.37	Call			23.29000	0.02329	4,580	14.87	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put			3,795.45000	3.79545	3,832,510	14.87	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call			18.88000	0.01888	3,380	14.84	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put			3,944.75000	3.94475	3,985,020	14.84	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Put			6,368.48000	6.36848	6,423,880	14.63	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Call			9,585.71000	9.58571	9,415,920	20.27	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call			9,304.22000	9.30422	9,129,320	20.27	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put			2,351.88000	2.35188	2,235,090	18.83	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call			6,222.34000	6.22234	6,083,850	19.75	0.00	0	
R2044	On	06/05/2021	Bond Future	11.79	Put			1,560.66000	1.56066	1,478,970	19.75	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.35	Put			2,480.68000	2.48068	2,357,590	18.72	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call			4,309.05000	4.30905	4,129,160	18.72	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.45	Put			754.51000	0.75451	637,270	20.27	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put			705.48000	0.70548	592,490	20.27	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call			6,737.86000	6.73786	6,603,800	20.02	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put			1,394.96000	1.39496	1,317,700	20.02	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call			9,257.43000	9.25743	9,081,680	20.27	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put			774.92000	0.77492	655,970	20.27	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put			3,220.14000	3.22014	3,083,220	18.29	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	10.70	Put			4,745.89000	4.74589	4,641,060	17.67	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call			2,047.67000	2.04767	1,886,040	17.67	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call			4,511.21000	4.51121	4,337,620	18.83	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put			764.66000	0.76466	646,560	20.27	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call			9,351.04000	9.35104	9,177,000	20.27	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Call			3,357.64000	3.35764	3,163,920	18.29	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call			9,743.52000	9.74352	9,526,440	20.36	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put			1,663.36000	1.66336	1,503,930	20.36	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call			9,662.09000	9.66209	9,443,780	20.36	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	05/08/2021	Bond Future	12.59	Put		1,693.39000	1.69339	1,532,730	20.36	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		9,702.79000	9.70279	9,485,090	20.36	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		1,678.32000	1.67832	1,518,270	20.36	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		1,873.33000	1.87333	1,896,480	18.73	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		10,240.33000	10.24033	10,205,120	18.73	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		1,858.47000	1.85847	1,881,500	18.73	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		10,163.13000	10.16313	10,128,150	18.73	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		1,888.30000	1.88830	1,911,560	18.73	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		10,201.71000	10.20171	10,166,620	18.73	0.00	0	
Total R2044 Option											0.00	0	19,35
Total For R2044											0.00	0	89,51
R2048	On	04/02/2021	Bond Future			10.80315	86.00314	10.79531	86.06077	15.57	0.00	0	89,26
R2048	On	06/05/2021	Bond Future			10.99103	82.45293	10.98280	82.51164	18.43	0.00	0	114,37
R2048	On	05/08/2021	Bond Future			11.18343	83.33835	11.17482	83.39790	17.92	0.00	0	
R2048	On	04/11/2021	Bond Future			11.38062	79.80539	11.37164	79.86563	17.48	0.00	0	
Total R2048 Future											0.00	0	203,57
R2048	On	04/02/2021	Bond Future	10.47	Call		112.34000	0.11234	49,560	15.01	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		2,567.84000	2.56784	2,562,690	15.01	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		121.78000	0.12178	55,330	15.04	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		2,636.49000	2.63649	2,634,950	14.98	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Put		820.93000	0.82093	700,870	15.67	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Call		855.41000	0.85541	677,720	15.67	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	9.80	Put		7,936.02000	7.93602	7,993,630	13.94	0.00	0	
R2048	On	04/02/2021	Bond Future	9.80	Call		0.02000	0.00002	0,000	13.94	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	10.48	Put		2,499.89000	2.49989	2,491,070	15.04	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Put		10.19000	0.01019	2,680	17.38	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call		4,918.53000	4.91853	4,853,390	17.38	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Put		1,013.38000	1.01338	900,270	15.57	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call		678.91000	0.67891	508,170	15.57	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		103.47000	0.10347	44,300	14.98	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call		9,550.85000	9.55085	9,372,090	20.66	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		744.08000	0.74408	624,030	20.66	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		9,598.80000	9.59880	9,420,930	20.66	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		734.03000	0.73403	614,870	20.66	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		9,502.93000	9.50293	9,323,270	20.66	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		754.25000	0.75425	633,300	20.66	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		1,648.24000	1.64824	1,491,420	19.67	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		10,002.48000	10.00248	9,786,720	19.67	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		1,633.38000	1.63338	1,477,170	19.67	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	05/08/2021	Bond Future	12.52	Call		10.04437000	10.04437	9,829,230	19.67	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		1,618.63000	1.61863	1,463,040	19.67	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		9,960.61000	9.96061	9,744,240	19.67	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		10,605.94000	10.60594	10,572,150	19.02	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		1,752.59000	1.75259	1,779,040	19.02	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		10,645.66000	10.64566	10,611,740	19.02	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		1,738.28000	1.73828	1,764,600	19.02	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		10,566.24000	10.56624	10,532,590	19.02	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		1,767.00000	1.76700	1,793,590	19.02	0.00	0	
Total R2048 Option											0.00	0	4,28
Total For R2048											0.00	0	207,8
R209	On	04/02/2021	Bond Future			10.36283	71.16174	10.35494	71.20751	17.25	0.00	0	17,8
R209	On	06/05/2021	Bond Future			10.55249	68.73371	10.54424	68.78032	18.58	4,673,892.28	68	28,1
R209	On	05/08/2021	Bond Future			10.74328	69.47205	10.73468	69.51939	17.90	0.00	0	
R209	On	04/11/2021	Bond Future			10.93924	67.06411	10.93031	67.11199	17.62	0.00	0	1,7
Total R209 Future											4,673,892.28	68	47,8
R209	On	04/02/2021	Bond Future	10.11	Call		185.96000	0.18596	145,450	17.08	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		1,628.78000	1.62878	1,634,040	17.08	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		198.30000	0.19830	156,150	17.09	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		1,581.37000	1.58137	1,584,990	17.09	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		174.21000	0.17421	135,320	17.07	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		1,676.85000	1.67685	1,683,730	17.07	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put		1,697.98000	1.69798	1,626,690	19.31	0.00	0	3,5
R209	On	06/05/2021	Bond Future	10.00	Put		4,610.24000	4.61024	4,530,930	18.03	0.00	0	
R209	On	06/05/2021	Bond Future	10.00	Call		1,431.60000	1.43160	1,305,680	18.03	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call		6,504.60000	6.50460	6,388,880	20.37	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		1,978.41000	1.97841	1,844,330	18.33	0.00	0	5,3
R209	On	06/05/2021	Bond Future	11.25	Call		5,125.47000	5.12547	5,020,380	19.82	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		1,298.50000	1.29850	1,240,020	19.82	0.00	0	9,1
R209	On	06/05/2021	Bond Future	12.25	Call		9,112.83000	9.11283	9,002,860	20.37	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call		999.73000	0.99973	879,360	17.74	0.00	0	8,2
R209	On	06/05/2021	Bond Future	11.00	Call		4,205.73000	4.20573	4,087,830	19.31	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		390.31000	0.39031	325,780	20.37	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		9,072.18000	9.07218	8,961,620	20.37	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		384.60000	0.38460	320,650	20.37	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		8,990.91000	8.99091	8,879,190	20.37	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put		894.69000	0.89469	825,580	20.37	0.00	0	3,7
R209	On	06/05/2021	Bond Future	10.25	Put		3,671.19000	3.67119	3,583,720	18.33	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Call		2,917.29000	2.91729	2,772,590	18.70	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R209	On	06/05/2021	Bond Future	10.60	Put		2,603.14000	2.60314	2,505,050	18.70	0.00	0	6,21
R209	On	06/05/2021	Bond Future	9.75	Put		5,709.56000	5.70956	5,635,800	17.74	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		396.09000	0.39609	330,980	20.37	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		378.96000	0.37896	315,600	20.37	0.00	0	9,11
R209	On	06/05/2021	Bond Future	12.23	Call		9,031.53000	9.03153	8,920,390	20.37	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Put		3,338.34000	3.33834	3,245,290	18.43	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call		2,227.55000	2.22755	2,087,890	18.43	0.00	0	1,00
R209	On	05/08/2021	Bond Future	11.80	Put		1,740.13000	1.74013	1,600,060	19.45	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		7,290.98000	7.29098	7,104,010	19.45	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		1,725.03000	1.72503	1,585,400	19.45	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		7,223.97000	7.22397	7,036,120	19.45	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		1,755.34000	1.75534	1,614,830	19.45	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		7,257.45000	7.25745	7,070,040	19.45	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		2,128.80000	2.12880	2,127,540	19.10	0.00	0	5,50
R209	On	04/11/2021	Bond Future	12.18	Call		8,100.80000	8.10080	8,051,100	19.10	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		1,855.10000	1.85510	1,853,280	19.10	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		8,132.96000	8.13296	8,083,230	19.10	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		1,840.78000	1.84078	1,838,930	19.10	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		8,068.68000	8.06868	8,019,010	19.10	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		3,034.49000	3.03449	2,980,990	17.13	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		5,401.50000	5.40150	5,395,880	17.13	0.00	0	5,50
R209	On	04/11/2021	Bond Future	9.50	Put		9,587.83000	9.58783	9,608,610	16.60	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		1,238.41000	1.23841	1,211,310	16.60	0.00	0	3,71
R209	On	04/11/2021	Bond Future	12.00	Call		7,528.85000	7.52885	7,479,710	19.10	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		1,869.51000	1.86951	1,867,720	19.10	0.00	0	
Total R209 Option											0.00	0	61,07
Total For R209											4,673,892.28	68	108,91
R210	On	04/02/2021	Bond Future			196.25459	196.25459	196.06852	196.06852		0.00	0	81
R210	On	06/05/2021	Bond Future			195.55087	195.55087	195.36386	195.36386		0.00	0	1,11
R210	On	05/08/2021	Bond Future			197.69856	197.69856	197.51013	197.51013		0.00	0	
R210	On	04/11/2021	Bond Future			197.08684	197.08684	196.89646	196.89646		0.00	0	
Total R210 Future											0.00	0	2,04
Total For R210											0.00	0	2,04
R212	On	04/02/2021	Bond Future			170.33512	170.33512	170.33212	170.33212		0.00	0	3,90
R212	On	06/05/2021	Bond Future			172.07936	172.07936	172.07722	172.07722		0.00	0	3,31
R212	On	05/08/2021	Bond Future			171.63675	171.63675	171.63508	171.63508		0.00	0	
R212	On	04/11/2021	Bond Future			173.48446	173.48446	173.48289	173.48289		0.00	0	
Total R212 Future											0.00	0	7,21
Total For R212											0.00	0	7,21

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	04/02/2021	Bond Future			9.24835	88.61141	9.25559	88.56922		12.41	0.00	0	96
R213	On	06/05/2021	Bond Future			9.43946	85.96913	9.44691	85.92700		13.32	0.00	0	8,4
R213	On	05/08/2021	Bond Future			9.63507	86.89219	9.64278	86.84990		12.84	0.00	0	
R213	On	04/11/2021	Bond Future			9.83974	84.27875	9.84777	84.23603		12.59	0.00	0	
Total R213 Future												0.00	0	9,42
R213	On	04/02/2021	Bond Future	9.40	Call			1,122.08000	1.12208	1,110,350	12.56	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put			286.36000	0.28636	232,440	12.56	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call			1,163.29000	1.16329	1,153,000	12.57	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put			270.10000	0.27010	217,620	12.57	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call			1,081.56000	1.08156	1,068,410	12.55	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put			303.37000	0.30337	248,030	12.55	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			51.40000	0.05140	38,440	14.61	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			12,508.60000	12.50860	12,537,310	14.61	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put			53.68000	0.05368	40,260	14.61	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call			12,553.27000	12.55327	12,582,210	14.61	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			52.53000	0.05253	39,340	14.61	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			12,597.92000	12.59792	12,627,090	14.61	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			7,218.63000	7.21863	7,157,770	13.94	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put			1,273.37000	1.27337	1,170,220	13.94	0.00	0	20
R213	On	05/08/2021	Bond Future	10.14	Call			4,846.60000	4.84660	4,758,900	13.17	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put			2,176.78000	2.17678	2,046,790	13.17	0.00	0	20
R213	On	05/08/2021	Bond Future	9.34	Call			2,506.57000	2.50657	2,402,090	12.57	0.00	0	20
R213	On	05/08/2021	Bond Future	10.85	Call			7,477.01000	7.47701	7,419,680	13.94	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put			1,184.09000	1.18409	1,084,470	13.94	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call			7,514.17000	7.51417	7,457,350	13.94	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			1,171.75000	1.17175	1,072,640	13.94	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			7,439.91000	7.43991	7,382,070	13.94	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			1,196.53000	1.19653	1,096,400	13.94	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put			4,188.43000	4.18843	4,041,660	12.57	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			1,450.26000	1.45026	1,480,080	13.65	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			7,811.57000	7.81157	7,884,030	13.65	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			1,437.21000	1.43721	1,466,950	13.65	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			7,741.82000	7.74182	7,814,450	13.65	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			1,463.39000	1.46339	1,493,300	13.65	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call			7,776.67000	7.77667	7,849,210	13.65	0.00	0	
Total R213 Option												0.00	0	60
Total For R213												0.00	0	10,02
R214	On	04/02/2021	Bond Future			10.73795	68.27928	10.73510	68.29601		18.71	0.00	0	9,6
R214	On	06/05/2021	Bond Future			10.92311	65.68584	10.92008	65.70315		20.28	6,568,584.00	100	11,8

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R214	On	05/08/2021			11.11215	66.39119	11.10897	66.40886		19.51		0.00	0	
R214	On	04/11/2021			11.30578	63.81388	11.30246	63.83184		19.24		0.00	0	
Total R214 Future											6,568,584.00	100	21,44	
R214	On	04/02/2021	10.32	Call			58.54000	0.05854	40,270	18.07		0.00	0	
R214	On	04/02/2021	10.32	Put			2,569.29000	2.56929	2,567,750	18.07		0.00	0	
R214	On	04/02/2021	10.33	Call			63.44000	0.06344	44,160	18.09		0.00	0	
R214	On	04/02/2021	10.33	Put			2,511.92000	2.51192	2,509,370	18.09		0.00	0	
R214	On	04/02/2021	10.31	Call			53.97000	0.05397	36,690	18.05		0.00	0	
R214	On	04/02/2021	10.31	Put			2,627.07000	2.62707	2,626,520	18.05		0.00	0	
R214	On	06/05/2021	12.25	Call			7,662.08000	7.66208	7,547,970	22.26		0.00	0	
R214	On	06/05/2021	12.25	Put			724.74000	0.72474	627,940	22.26		0.00	0	
R214	On	06/05/2021	12.26	Call			7,700.39000	7.70039	7,586,940	22.26		0.00	0	
R214	On	06/05/2021	12.26	Put			715.54000	0.71554	619,400	22.26		0.00	0	
R214	On	06/05/2021	12.27	Call			7,738.74000	7.73874	7,625,940	22.26		0.00	0	
R214	On	06/05/2021	12.27	Put			706.45000	0.70645	610,960	22.26		0.00	0	
R214	On	05/08/2021	12.03	Put			2,032.42000	2.03242	1,946,710	21.21		0.00	0	
R214	On	05/08/2021	12.01	Call			6,769.71000	6.76971	6,672,750	21.21		0.00	0	
R214	On	05/08/2021	12.01	Put			2,059.42000	2.05942	1,980,130	21.21		0.00	0	
R214	On	05/08/2021	12.02	Call			6,805.24000	6.80524	6,705,060	21.21		0.00	0	
R214	On	05/08/2021	12.02	Put			2,045.87000	2.04587	1,963,360	21.21		0.00	0	
R214	On	05/08/2021	12.03	Call			6,840.81000	6.84081	6,737,430	21.21		0.00	0	
R214	On	04/11/2021	12.48	Call			7,982.44000	7.98244	7,962,060	20.87		0.00	0	
R214	On	04/11/2021	12.48	Put			2,095.84000	2.09584	2,093,420	20.87		0.00	0	
R214	On	04/11/2021	12.46	Call			7,913.73000	7.91373	7,900,380	20.87		0.00	0	
R214	On	04/11/2021	12.46	Put			2,119.52000	2.11952	2,124,130	20.87		0.00	0	
R214	On	04/11/2021	12.47	Call			7,948.08000	7.94808	7,931,210	20.87		0.00	0	
R214	On	04/11/2021	12.47	Put			2,107.64000	2.10764	2,108,730	20.87		0.00	0	
Total R214 Option											0.00	0		
Total For R214											6,568,584.00	100	21,44	
Total for Bond											2,722,738,333.97	24,275	1,540,36	
E170	On	01/08/2021			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total E170 Future											0.00	0		
Total For E170											0.00	0		
ES23	On	25/01/2023			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23 Future											0.00	0		
Total For ES23											0.00	0		
ES23A	On	25/01/2023			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future											0.00	0		

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

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

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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future												0.00	0	
Total For R214												0.00	0	
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future												0.00	0	
Total For R214/R209												0.00	0	
Total for Price Contribution												0.00	0	
GOVI	On	04/02/2021	GOVI			756.03800	756.03800	755.90100	755.90100			0.00	0	2
GOVI	On	06/05/2021	GOVI			763.59200	763.59200	763.45700	763.45700			0.00	0	94
GOVI	On	05/08/2021	GOVI			771.70300	771.70300	771.56900	771.56900			0.00	0	
GOVI	On	04/11/2021	GOVI			779.91400	779.91400	779.77900	779.77900			0.00	0	
Total GOVI Future												0.00	0	97
GOVI	On	04/02/2021	GOVI	750.95	Call			49,510.00000	4.95100	50,880,000		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			49,410.00000	4.94100	50,780,000		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			49,610.00000	4.96100	50,980,000		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			847,870.00000	84.78700	849,220,000		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			847,770.00000	84.77700	849,120,000		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			847,670.00000	84.76700	849,020,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Call			524,190.00000	52.41900	525,530,000		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			524,390.00000	52.43900	525,730,000		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			524,290.00000	52.42900	525,630,000		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			513,690.00000	51.36900	515,040,000		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			513,590.00000	51.35900	514,940,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.42	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Call			513,790.00000	51.37900	515,140,000		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	97

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total for GOVI												0.00	0	97	
AL37	On	04/02/2021	Index Future			791.76800	791.76800	790.82800	790.82800				0.00	0	
AL37	On	06/05/2021	Index Future			799.67900	799.67900	798.73300	798.73300				0.00	0	
AL37	On	05/08/2021	Index Future			808.17300	808.17300	807.22000	807.22000				0.00	0	
AL37	On	04/11/2021	Index Future			816.77200	816.77200	815.80900	815.80900				0.00	0	
Total AL37 Future												0.00	0		
Total For AL37												0.00	0		
AL7T	On	04/02/2021	Index Future			874.12400	874.12400	872.89900	872.89900				0.00	0	
AL7T	On	06/05/2021	Index Future			882.85700	882.85700	881.62500	881.62500				0.00	0	
AL7T	On	05/08/2021	Index Future			892.23500	892.23500	890.99200	890.99200				0.00	0	
AL7T	On	04/11/2021	Index Future			901.72900	901.72900	900.47300	900.47300				0.00	0	
Total AL7T Future												0.00	0		
Total For AL7T												0.00	0		
ALBI	On	04/02/2021	Index Future			764.84600	764.84600	764.74000	764.74000				0.00	0	8
ALBI	On	06/05/2021	Index Future			772.48700	772.48700	772.38500	772.38500				0.00	0	27
ALBI	On	05/08/2021	Index Future			780.69300	780.69300	780.59100	780.59100				0.00	0	
ALBI	On	04/11/2021	Index Future			788.99900	788.99900	788.89700	788.89700				0.00	0	
Total ALBI Future												0.00	0	35	
Total For ALBI												0.00	0	35	
IGOV	On	04/02/2021	Index Future			273.68800	273.68800	273.44700	273.44700				821,064,000.00	300	12
IGOV	On	06/05/2021	Index Future			276.49100	276.49100	276.24900	276.24900				829,473,000.00	300	88
IGOV	On	05/08/2021	Index Future			279.49500	279.49500	279.25100	279.25100				0.00	0	
IGOV	On	04/11/2021	Index Future			282.53600	282.53600	282.28900	282.28900				0.00	0	
Total IGOV Future												1,650,537,000.00	600	1,01	
Total For IGOV												1,650,537,000.00	600	1,01	
Total for Index												1,650,537,000.00	600	1,36	
JIBAR f	On	17/02/2021	Jibar Future			3.63500	96.36500	3.64500	96.35500				0.00	0	
JIBAR f	On	17/03/2021	Jibar Future			3.63500	96.36500	3.64500	96.35500				0.00	0	
JIBAR f	On	21/04/2021	Jibar Future			3.56000	96.44000	3.58000	96.42000				0.00	0	
JIBAR f	On	19/05/2021	Jibar Future			3.55000	96.45000	3.58000	96.42000				0.00	0	
JIBAR f	On	15/06/2021	Jibar Future			3.53500	96.46500	3.57500	96.42500				0.00	0	
JIBAR f	On	21/07/2021	Jibar Future			3.54000	96.46000	3.58000	96.42000				0.00	0	
JIBAR f	On	15/09/2021	Jibar Future			3.57000	96.43000	3.63000	96.37000				0.00	0	30,00
JIBAR f	On	15/12/2021	Jibar Future			3.75500	96.24500	3.82500	96.17500				0.00	0	
JIBAR f	On	16/03/2022	Jibar Future			3.84000	96.16000	3.91000	96.09000				0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			4.09000	95.91000	4.14500	95.85500				0.00	0	20,00
JIBAR f	On	21/09/2022	Jibar Future			4.17500	95.82500	4.23500	95.76500				0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			4.43000	95.57000	4.48000	95.52000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
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			90.58000	90.58000	90.61000	90.61000				0.00	0	5
Total 5Y STND Future										0.00	0	5
Total For 5Y STND										0.00	0	5
Total for Interest Rate Swap										0.00	0	5
Total for Derivatives :										4,373,275,333.97	24,875	1,592,75
AA06 On 15/04/2021 Spot Bond				100.19438		100.17908				0.00	0	
Total AA06 SPOT										0.00	0	
Total For AA06										0.00	0	
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AA06/JIBAR SPOT										0.00	0	
Total For AA06/JIBAR										0.00	0	
AA07 On 15/04/2021 Spot Bond			5.40000	103.65618	5.36500	103.64809				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			3.39500	302.97433	3.39500	302.94632				0.00	0	57,000,00
Total ABCPI3 SPOT										0.00	0	57,000,00
Total For ABCPI3										0.00	0	57,000,00
ABF001 On 13/09/2026 Spot Bond				100.71782		100.70394				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond				101.18322		101.16798				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	100.91031	9.65000	100.88419				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond				100.99932		100.98365				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond				100.73881		100.72367				0.00	0	
Total ABFN09 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN09										0.00	0	
ABFN1 On 14/05/2022 Spot Bond				101.59911		101.58606				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1 On 11/11/2022 Spot Bond				100.98792		100.97554				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1 On 26/09/2023 Spot Bond				102.23710		102.22319				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond				101.73218		101.71973				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2 On 30/05/2024 Spot Bond				103.29080		103.27686				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond				104.51791		104.50107				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2024 Spot Bond				102.41956		102.40512				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond				103.84549		103.82736				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2021 Spot Bond				101.06869		101.05727				0.00	0	150,000,00
Total ABFN27 SPOT										0.00	0	150,000,00
Total For ABFN27										0.00	0	150,000,00
ABFN2 On 29/08/2023 Spot Bond				101.74984		101.73711				0.00	0	150,000,00
Total ABFN28 SPOT										0.00	0	150,000,00
Total For ABFN28										0.00	0	150,000,00
ABFN2 On 29/08/2025 Spot Bond				101.69013		101.67633				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond				102.71188		102.69648				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond				100.95581		100.94336				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond				101.52611		101.51326				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond				102.56292		102.54988				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond				100.27727		100.26574				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond				100.46322		100.45056				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond				99.77190		99.75876				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond				101.29238		101.27771				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond				100.12076		100.10726				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond				101.04914		101.03689				0.00	0	300,000,00
Total ABFN39 SPOT										0.00	0	300,000,00
Total For ABFN39										0.00	0	300,000,00
ABFN4 On 16/09/2024 Spot Bond				101.33912		101.32603				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond				100.37675		100.36335				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4: On 16/09/2029 Spot Bond				99.59622		99.58306				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond				100.26861		100.25535				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond				100.27618		100.26253				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond				100.28163		100.26771				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond				100.57660		100.56282				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond				100.79402		100.78233				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond				100.83763		100.82532				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond				101.20731		101.18721				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond				101.56273		101.54227				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond				100.92162		100.90371				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.04000	147.12808	4.05000	147.10206				0.00	0	100,000,00
Total ABKI03 SPOT										0.00	0	100,000,00
Total For ABKI03										0.00	0	100,000,00
ABKI03 On 13/10/2021 Spot Bond			100.00000	74.27252	100.00000	74.10725				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ABKI03/R212									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.08000	140.16902	7.09500	140.08485			0.00	0	
Total ABKI04 SPOT									0.00	0	
Total For ABKI04									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	19.38861	100.00000	19.34522			0.00	0	
Total ABKI04/I2025 SPOT									0.00	0	
Total For ABKI04/I2025									0.00	0	
ABKS1 On 05/04/2021 Spot Bond				99.94453		99.89973			0.00	6,445,400	6,445,400
Total ABKS1 SPOT									0.00	6,445,400	6,445,400
Total For ABKS1									0.00	6,445,400	6,445,400
ABN05 On 18/04/2021 Spot Bond			2.68500	217.01674	2.68500	217.00088			0.00	0	
Total ABN05 SPOT									0.00	0	
Total For ABN05									0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.65000	147.18147	2.66500	147.08677			0.00	0	
Total ABN61 SPOT									0.00	0	
Total For ABN61									0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.35000	187.00552	4.36500	186.80590			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.85000	210.19685	4.85000	210.16918			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.24000	106.22166	6.20500	106.27200			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			6.64500	119.76480	6.67000	119.60978			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.90000	102.60365	4.86500	102.59554			0.00	0	
Total ABN80 SPOT									0.00	0	
Total For ABN80									0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.43000	103.89537	4.39500	103.88938			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			4.74000	108.19319	4.70500	108.22409			0.00	0	350,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ABS13 SPOT									0.00	0	350,000,00
Total For ABS13									0.00	0	350,000,00
ABS15 On 11/11/2022 Spot Bond			4.77000	110.62511	5.02500	110.15960		4,197,600,000,000.00	880,000,000		440,000,00
Total ABS15 SPOT								4,197,600,000,000.00	880,000,000		440,000,00
Total For ABS15								4,197,600,000,000.00	880,000,000		440,000,00
ABS16 On 11/11/2025 Spot Bond			6.21000	119.43711	6.23500	119.30463		0.00	0		
Total ABS16 SPOT								0.00	0		
Total For ABS16								0.00	0		
ABS17 On 11/11/2027 Spot Bond			7.42000	119.31009	7.44500	119.14125		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			5.21000	114.80774	5.17500	114.88291		0.00	0		
Total ABS18 SPOT								0.00	0		
Total For ABS18								0.00	0		
ABS7 On 11/09/2026 Spot Bond			6.75500	112.91753	6.79000	112.72672		0.00	0		1,435,000,00
Total ABS7 SPOT								0.00	0		1,435,000,00
Total For ABS7								0.00	0		1,435,000,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.14995	100.00000	13.12053		0.00	0		
Total ABS7/R186 SPOT								0.00	0		
Total For ABS7/R186								0.00	0		
ABS12 On 07/12/2023 Spot Bond			1.74500	316.37108	1.74500	316.35598		0.00	0		10,000,00
Total ABS12 SPOT								0.00	0		10,000,00
Total For ABS12								0.00	0		10,000,00
ABS14 On 31/01/2022 Spot Bond			1.16000	169.81057	1.17000	169.78847		0.00	0		
Total ABS14 SPOT								0.00	0		
Total For ABS14								0.00	0		
ABX01 On 10/07/2024 Spot Bond			9.52000	104.75906	9.54500	104.65850		0.00	0		
Total ABX01 SPOT								0.00	0		
Total For ABX01								0.00	0		
ACL097 On 20/12/2025 Spot Bond				100.76458		100.74746		0.00	0		
Total ACL097 SPOT								0.00	0		
Total For ACL097								0.00	0		
ACL098 On 20/12/2025 Spot Bond				100.74068		100.72411		0.00	0		
Total ACL098 SPOT								0.00	0		
Total For ACL098								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL129 On 20/09/2021 Spot Bond				100.71102		100.69513				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond				100.71463		100.69865				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond				100.21283		100.19640				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond				100.73854		100.72202				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond				100.73854		100.72202				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond				100.75889		100.74191				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond				100.75889		100.74191				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond				167.15886		168.49613				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond				170.18315		171.52281				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond				100.70026		100.68462				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond				100.69546		100.67993				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond				100.67751		100.66238				0.00	0	
Total ACL222 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond				101.17731		101.16518				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond				102.12322		102.10952				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond				100.95146		100.93778				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond				100.96130		100.94748				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond				101.05609		101.03976				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond				99.53068		99.51367				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond				99.42468		99.40941				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond				104.04493		104.02376				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond				102.98361		102.96180				0.00	0	3,100,000,00
Total AGT02 SPOT										0.00	0	3,100,000,00
Total For AGT02										0.00	0	3,100,000,00
AGT03 On 05/06/2025 Spot Bond				100.34108		100.31979				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond				101.31443		101.29145				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A On 18/07/2021 Spot Bond				100.23563		100.22083				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond				100.23563		100.22083				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond				100.27463		100.25739				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond				100.22916		100.21477				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond				100.22699		100.21273				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond				100.25085		100.23510				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond				100.27469		100.25745				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond				100.35254		100.33043				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond				100.37628		100.35268				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond				101.16133		101.14890				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond				100.98890		100.97469				0.00	0	64,000,00
Total AHF5A2 SPOT										0.00	0	64,000,00
Total For AHF5A2										0.00	0	64,000,00
AHF5A: On 21/08/2023 Spot Bond			5.93000	113.61848	5.89500	113.68695				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5B On 21/08/2023 Spot Bond				101.04794		101.03291				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond				101.12666		101.11052				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond				102.12899		102.10539				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond				101.23607		101.22300				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond				101.46889		101.45480				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond				101.04788		101.03285				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond				101.12658		101.11045				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond				101.67709		101.65320				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond				100.96917		100.95525				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond				101.08725		101.07166				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond				101.16594		101.14926				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond				101.83426		101.80816				0.00	0	
Total AHF7D1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.81000	113.00205	6.77500	113.05751				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			5.93000	111.53799	5.89500	111.63048				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.24500	94.71486	11.25000	94.65919				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.62000	164.80532	6.63500	164.62613				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond				100.28719		100.27058				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond				101.54584		101.53081				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond				100.82098		100.80524				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond				100.02255		100.00615				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond				100.37263		100.35642				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond				100.98541		100.97028				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond				101.22550		101.20767				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond				100.63056		100.61244				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond				100.84684		100.82739				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.20000	224.84600	5.20000	224.81426				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.21500	202.71741	5.21500	202.68875				0.00	0	290,000,00
Total ASN037 SPOT										0.00	0	290,000,00
Total For ASN037										0.00	0	290,000,00
ASN11 On 07/03/2021 Spot Bond				100.88077		100.86559				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN13 On 05/03/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN135 SPOT										0.00	0	
Total For ASN135										0.00	0	
ASN13 On 31/01/2022 Spot Bond			2.14000	168.19260	2.15000	168.16629				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 30/03/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN140 SPOT										0.00	0	
Total For ASN140										0.00	0	
ASN14 On 28/04/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN14 On 20/06/2021 Spot Bond				98.06010		98.06010				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14 On 04/05/2021 Spot Bond				99.98400		99.96800				0.00	0	103,000,00
Total ASN146 SPOT										0.00	0	103,000,00
Total For ASN146										0.00	0	103,000,00
ASN14 On 04/05/2021 Spot Bond				99.98504		99.96992				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN14 On 31/01/2022 Spot Bond			2.18500	168.11887	2.19500	168.09235				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/05/2021 Spot Bond				54.02064		54.05482				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15 On 02/06/2021 Spot Bond				101.00298		100.98703				0.00	0	75,000,00
Total ASN152 SPOT										0.00	0	75,000,00
Total For ASN152										0.00	0	75,000,00
ASN15 On 31/03/2028 Spot Bond			5.24000	176.80305	5.25500	176.61150				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN15 On 29/06/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15 On 06/07/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15 On 27/07/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16 On 08/08/2021 Spot Bond				99.92394		99.90874				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16 On 19/08/2021 Spot Bond				101.10641		101.09142				0.00	0	67,000,00
Total ASN161 SPOT										0.00	0	67,000,00
Total For ASN161										0.00	0	67,000,00
ASN16 On 29/08/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16 On 06/09/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16 On 20/06/2021 Spot Bond				100.92246		100.90664				0.00	0	
Total ASN165 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN165										0.00	0	
ASN17: On 22/11/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond				100.82112		100.80271				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond				100.57334		100.55723				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.16500	101.53364	5.17000	101.45286				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond				100.63923		100.62498				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond				100.64905		100.63458				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond				100.70852		100.69248				0.00	41,600,000	14,700,000
Total ASN204 SPOT										0.00	41,600,000	14,700,000
Total For ASN204										0.00	41,600,000	14,700,000
ASN20: On 24/08/2021 Spot Bond				101.31288		101.29382				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond				101.49663		101.47494				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond				100.97569		100.96058				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond				100.88690		100.87316				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond				100.81873		100.80038				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond				100.63880		100.62441				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond				101.13956		101.12477				0.00	0	117,000,00
Total ASN278 SPOT										0.00	0	117,000,00
Total For ASN278										0.00	0	117,000,00
ASN27 On 20/08/2048 Spot Bond				101.11638		101.10101				0.00	0	97,000,00
Total ASN279 SPOT										0.00	0	97,000,00
Total For ASN279										0.00	0	97,000,00
ASN28 On 21/08/2023 Spot Bond				101.04401		101.02903				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond				100.82011		100.80421				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond				100.58117		100.56576				0.00	0	94,000,00
Total ASN291 SPOT										0.00	0	94,000,00
Total For ASN291										0.00	0	94,000,00
ASN30 On 20/12/2023 Spot Bond				100.69308		100.67760				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond				100.89038		100.87038				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 20/01/2021 Spot Bond				100.76116						0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN318 On 31/03/2029 Spot Bond			4.64500	98.95374	4.67500	98.72496				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN319 On 28/02/2033 Spot Bond			5.33500	90.41033	5.33500	90.39719				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN327 On 20/06/2024 Spot Bond				100.65570		100.64108				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN328 On 20/06/2024 Spot Bond				100.75048		100.73368				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN333 On 09/05/2024 Spot Bond				99.91054		99.89562				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN335 On 20/06/2024 Spot Bond				100.66073		100.64599				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN337 On 31/01/2038 Spot Bond			5.27500	100.08296	5.28000	100.00322				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN341 On 20/06/2024 Spot Bond				100.70502		100.68926				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN342 On 12/02/2021 Spot Bond				99.88715		99.87462				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN344 On 12/02/2021 Spot Bond				99.88715		99.87462				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN346 On 20/06/2024 Spot Bond				100.63918		100.62493				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN351 On 20/06/2024 Spot Bond				100.67787		100.66238				0.00	0	
Total ASN351 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 ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond				100.67510		100.66003				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond				100.67510		100.66003				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond				100.97556		100.96045				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond				100.81265		100.79443				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond				100.66190		100.64713				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond				100.68703		100.67169				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond				100.07178		100.05743				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2021 Spot Bond				100.76265		100.74768				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2021 Spot Bond				100.76265		100.74768				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond				100.80194		100.78397				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond				100.66789		100.65298				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond				100.98920		100.97555				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond				100.72042		100.70567				0.00	0	113,000,00
Total ASN399 SPOT										0.00	0	113,000,00
Total For ASN399										0.00	0	113,000,00
ASN400 On 20/12/2024 Spot Bond				100.66310		100.64830				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN410 On 20/12/2024 Spot Bond				100.78272		100.76518				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2021 Spot Bond				100.84177		100.82731				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN420 On 29/10/2020 Spot Bond				100.07449						0.00	0	
ASN420 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond				105.05733		105.03904				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN440 On 17/06/2021 Spot Bond				100.66392		100.65138				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN440 On 17/06/2021 Spot Bond				100.66392		100.65138				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN445 On 22/06/2023 Spot Bond				100.60734		100.59351				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond				100.62713		100.61283				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond				100.84253		100.82363				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				101.29919		101.28156			0.00	0	
Total ASN458 SPOT									0.00	0	
Total For ASN458									0.00	0	
ASN45 On 21/12/2026 Spot Bond				103.58353		103.56606			0.00	0	
Total ASN459 SPOT									0.00	0	
Total For ASN459									0.00	0	
ASN46 On 17/07/2023 Spot Bond				100.22622		100.21216			0.00	0	
Total ASN460 SPOT									0.00	0	
Total For ASN460									0.00	0	
ASN46 On 17/07/2023 Spot Bond				100.22839		100.21420			0.00	0	
Total ASN461 SPOT									0.00	0	
Total For ASN461									0.00	0	
ASN46 On 28/02/2023 Spot Bond			9.94000	104.26910	9.94000	104.24117			0.00	0	
Total ASN462 SPOT									0.00	0	
Total For ASN462									0.00	0	
ASN46 On 31/03/2024 Spot Bond			10.38000	103.56501	10.38000	103.53623			0.00	0	
Total ASN463 SPOT									0.00	0	
Total For ASN463									0.00	0	
ASN46 On 31/01/2022 Spot Bond			9.39500	100.07612	9.39500	100.05074			0.00	0	
Total ASN469 SPOT									0.00	0	
Total For ASN469									0.00	0	
ASN47 On 31/08/2024 Spot Bond			10.90500	104.68206	10.90500	104.65135		8,724,000,000,000.00	800,000,000	400,000,000	
Total ASN470 SPOT								8,724,000,000,000.00	800,000,000	400,000,000	
Total For ASN470								8,724,000,000,000.00	800,000,000	400,000,000	
ASN47 On 31/07/2023 Spot Bond				100.06189		100.04950			0.00	0	
Total ASN471 SPOT									0.00	0	
Total For ASN471									0.00	0	
ASN47 On 31/07/2023 Spot Bond				100.07371		100.05896			0.00	0	
Total ASN472 SPOT									0.00	0	
Total For ASN472									0.00	0	
ASN47 On 31/03/2024 Spot Bond			9.96500	103.41499	9.96500	103.38721		33,283,100,000,000.00	3,340,000,000	1,670,000,000	
Total ASN473 SPOT								33,283,100,000,000.00	3,340,000,000	1,670,000,000	
Total For ASN473								33,283,100,000,000.00	3,340,000,000	1,670,000,000	
ASN47 On 28/02/2023 Spot Bond			9.50500	104.08287	9.50500	104.05617			0.00	0	

Contract 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				99.89511		99.88200				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN476 On 17/08/2025 Spot Bond				100.68448		100.66919				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond				100.81864		100.80028				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/05/2021 Spot Bond				100.39603		100.38359				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN484 On 25/08/2025 Spot Bond				98.45500		100.63900				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			10.63000	104.56440	10.63000	104.53449				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond				100.68209		100.66685				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 02/09/2021 Spot Bond				100.78117		100.76877				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN490 On 07/09/2021 Spot Bond				100.76872		100.75620				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN492 On 30/09/2021 Spot Bond				100.44620		100.43335				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN493 On 08/09/2021 Spot Bond				100.67904		100.66716				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				100.65551		100.64318				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN49 On 15/09/2025 Spot Bond				100.67609		100.66304				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49 On 15/09/2025 Spot Bond				100.67609		100.66304				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN49 On 16/03/2021 Spot Bond				100.57124		100.55914				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN50 On 18/03/2021 Spot Bond				100.56487		100.55270				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN50 On 31/03/2021 Spot Bond				100.42013		100.40773				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN50 On 28/09/2025 Spot Bond				100.66417		100.64935				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50 On 21/12/2026 Spot Bond			9.00000	101.08493	9.00000	101.06027				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50 On 21/12/2026 Spot Bond			8.18000	100.98608	8.18000	100.96367				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.36000	101.00778	8.36000	100.98488				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.36000	101.00778	8.36000	100.98488				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN51 On 30/03/2021 Spot Bond				100.43727		100.42473				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				100.32797		100.31531			0.00	0	
Total ASN517 SPOT									0.00	0	
Total For ASN517									0.00	0	
ASN51: On 14/04/2021 Spot Bond				100.24336		100.23126			0.00	0	
Total ASN518 SPOT									0.00	0	
Total For ASN518									0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	100.07377	9.10000	100.04918			0.00	0	
Total ASN522 SPOT									0.00	0	
Total For ASN522									0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	100.08917	11.05000	100.05944		15,249,000,000,000.00	1,380,000,000	690,000,000	
Total ASN525 SPOT								15,249,000,000,000.00	1,380,000,000	690,000,000	
Total For ASN525								15,249,000,000,000.00	1,380,000,000	690,000,000	
ASN53: On 31/07/2024 Spot Bond			11.00000	100.08878	11.00000	100.05917		0.00	0		
Total ASN530 SPOT								0.00	0		
Total For ASN530								0.00	0		
ASN53: On 13/05/2021 Spot Bond				99.85582		100.89378		0.00	0		
Total ASN531 SPOT								0.00	0		
Total For ASN531								0.00	0		
ASN53: On 31/01/2024 Spot Bond			10.50000	100.08484	10.50000	100.05655		0.00	0		
Total ASN532 SPOT								0.00	0		
Total For ASN532								0.00	0		
ASN53: On 18/02/2021 Spot Bond			4.58000	100.96619	4.58000	100.95364		0.00	0		
Total ASN533 SPOT								0.00	0		
Total For ASN533								0.00	0		
ASN53: On 22/02/2021 Spot Bond			4.20000	100.86301	4.20000	100.85151		0.00	0		
Total ASN534 SPOT								0.00	0		
Total For ASN534								0.00	0		
ASN53: On 31/01/2024 Spot Bond			10.50000	100.08484	10.50000	100.05655		0.00	0		
Total ASN538 SPOT								0.00	0		
Total For ASN538								0.00	0		
ASN54: On 02/04/2026 Spot Bond				100.51744		100.50035		0.00	0		
Total ASN540 SPOT								0.00	0		
Total For ASN540								0.00	0		
ASN54: On 31/01/2030 Spot Bond				100.02852		100.01426		0.00	0		

Contract 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				101.24943		101.23078				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN542 On 02/03/2021 Spot Bond			4.36700	100.75376	4.36700	100.74179				0.00	0	
Total ASN544 SPOT										0.00	0	
Total For ASN544										0.00	0	
ASN544 On 31/07/2023 Spot Bond			10.60000	100.08563	10.60000	100.05708				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN545 On 09/03/2021 Spot Bond			4.37000	100.67047	4.37000	100.65849				0.00	0	
Total ASN546 SPOT										0.00	0	
Total For ASN546										0.00	0	
ASN546 On 31/01/2024 Spot Bond			10.47000	100.08460	10.47000	100.05640				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			100.00000	18.44468	100.00000	18.40295		300,000,000,000.00		3,000,000,000	3,000,000,000	
Total ASN558 SPOT								10,000,000,000,000.00		3,000,000,000	3,000,000,000	
Total For ASN558								10,000,000,000,000.00		3,000,000,000	3,000,000,000	
BAW21 On 24/03/2022 Spot Bond			5.33000	107.68994	5.29500	107.71374				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.36314	9.30000	103.33719				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond				101.21136		101.19656				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond				101.33767		101.32317				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond				101.00844		100.99396				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW30 On 05/12/2021 Spot Bond				100.93191		100.91890				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond				100.48302		100.46951				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			5.67000	103.08101	5.69500	103.00309				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond				100.36247		100.34689				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAYA5 On 31/03/2022 Spot Bond				103.05381		103.03353				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA6 On 30/06/2020 Spot Bond				100.81976						0.00	0	
Total BAYA61 SPOT										0.00	0	
Total For BAYA61										0.00	0	
BAYA6 On 30/09/2022 Spot Bond				100.76443		100.74216				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA6 On 31/03/2021 Spot Bond				100.75531		100.73332				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA6 On 31/03/2023 Spot Bond			8.13000	107.00398	8.09500	107.05116				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA7 On 30/06/2021 Spot Bond				100.69549		100.67527				0.00	0	1,390,000,00
Total BAYA70 SPOT										0.00	0	1,390,000,00
Total For BAYA70										0.00	0	1,390,000,00
BAYA7 On 30/06/2021 Spot Bond				100.99153		100.67527				0.00	0	1,610,000,00
Total BAYA71 SPOT										0.00	0	1,610,000,00
Total For BAYA71										0.00	0	1,610,000,00
BAYA7 On 31/03/2026 Spot Bond			10.13000	112.26015	10.15500	112.12611				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 Intere
Total For BAYA72									0.00	0	
BAYA72 On 31/03/2022 Spot Bond				100.60619		100.58605			0.00	0	
Total BAYA73 SPOT									0.00	0	
Total For BAYA73									0.00	0	
BAYA73 On 01/07/2024 Spot Bond				100.68596		100.66567			0.00	0	
Total BAYA74 SPOT									0.00	0	
Total For BAYA74									0.00	0	
BAYA74 On 01/07/2022 Spot Bond				100.42225		100.40241			0.00	5,600,000,000	
Total BAYA75 SPOT									0.00	5,600,000,000	
Total For BAYA75									0.00	5,600,000,000	
BAYA75 On 01/07/2022 Spot Bond				100.42236		100.40252			0.00	2,249,830,376	
Total BAYA76 SPOT									0.00	2,249,830,376	
Total For BAYA76									0.00	2,249,830,376	
BAYA76 On 30/09/2022 Spot Bond				100.39648		100.37638			0.00	600,000,000	200,000,000
Total BAYA77 SPOT									0.00	600,000,000	200,000,000
Total For BAYA77									0.00	600,000,000	200,000,000
BAYA77 On 31/03/2023 Spot Bond				100.78747		100.76453			0.00	0	
Total BAYA78 SPOT									0.00	0	
Total For BAYA78									0.00	0	
BAYA78 On 31/03/2023 Spot Bond				100.78747		100.76453			0.00	0	
Total BAYA79 SPOT									0.00	0	
Total For BAYA79									0.00	0	
BAYA79 On 30/06/2023 Spot Bond				100.38867		100.36589			0.00	0	
Total BAYA80 SPOT									0.00	0	
Total For BAYA80									0.00	0	
BAYA80 On 30/06/2023 Spot Bond				100.81051		100.78689			0.00	0	
Total BAYA81 SPOT									0.00	0	
Total For BAYA81									0.00	0	
BAYA81 On 30/09/2023 Spot Bond				100.78700		100.76406			0.00	0	
Total BAYA82 SPOT									0.00	0	
Total For BAYA82									0.00	0	
BAYA82 On 30/09/2023 Spot Bond				100.80996		100.78634			0.00	0	
Total BAYA83 SPOT									0.00	0	
Total For BAYA83									0.00	0	
BAYA83 On 31/01/2023 Spot Bond				100.76377		100.74150			0.00	0	

Contract 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			100.80982			100.78619				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYB17 On 30/06/2021 Spot Bond			100.90248			100.87613				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB12 On 30/09/2023 Spot Bond			100.92463			100.89760				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond			100.92463			100.89760				0.00	0	479,438,30
Total BAYB14 SPOT										0.00	0	479,438,30
Total For BAYB14										0.00	0	479,438,30
BAYB14 On 30/09/2023 Spot Bond			100.92463			100.89760				0.00	0	1,000,000,00
Total BAYB15 SPOT										0.00	0	1,000,000,00
Total For BAYB15										0.00	0	1,000,000,00
BAYB15 On 30/09/2024 Spot Bond			100.94782			100.92012				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond			100.92523			100.89820				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond			101.30352			100.89820				0.00	0	4,850,000,00
Total BAYB19 SPOT										0.00	0	4,850,000,00
Total For BAYB19										0.00	0	4,850,000,00
BAYB20 On 30/06/2023 Spot Bond			100.97123			100.94284				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond			99.93222			99.91867				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			7.07500	108.21125	7.10000	108.04639				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond				99.97032		99.95544				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond				101.36327		101.34874				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond				100.43163		100.41755				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond				100.89673		100.88101				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.93000	112.15302	6.89500	112.18605				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond				101.20621		101.18667				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond				100.55074		100.53715				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.83000	104.43663	6.79500	104.42648				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond				103.01990		103.00689				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			5.93000	108.39832	5.89500	108.40034				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond				101.86016		101.84672				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				103.65418		103.64010				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond				101.37197		101.35178				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond				101.64182		101.62179				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond				102.46372		102.44760				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond				100.70647		100.68709				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond				105.60922		105.59008				0.00	0	1,000,000,00
Total BGT01 SPOT										0.00	0	1,000,000,00
Total For BGT01										0.00	0	1,000,000,00
BID08 On 30/06/2022 Spot Bond				100.86680		100.85249				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond				101.08302		101.07055				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond				101.30402		101.29090				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.67000	112.07958	5.63500	112.15680				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond				100.71546		100.70248				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond				100.97288		100.95949				0.00	0	600,000,00

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 BID13 SPOT										0.00	0	600,000,00
Total For BID13										0.00	0	600,000,00
BID14 On 28/10/2022 Spot Bond				99.48680		99.42288				0.00	0	600,000,00
Total BID14 SPOT										0.00	0	600,000,00
Total For BID14										0.00	0	600,000,00
BID15 On 28/10/2024 Spot Bond				100.08164		100.01804				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond				100.08233		100.06581				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond				100.38953		100.37199				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond				98.58600		98.79060				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond				94.20200		94.69440				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond				63.07900		63.52100				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BPPF0 On 22/03/2021 Spot Bond				100.58978		100.57635				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond				100.16611		100.15258				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond				99.46312		99.44856				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond				100.95924		100.94645				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	

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				101.15214		101.13882				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2(On 26/02/2023 Spot Bond				99.56776		99.55357				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2(On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2(On 16/07/2023 Spot Bond				100.24794		100.23252				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2(On 03/08/2021 Spot Bond				100.00006		99.98712				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2(On 03/08/2022 Spot Bond				100.00008		99.98606				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2(On 12/10/2021 Spot Bond				100.29831		100.28495				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2(On 12/10/2023 Spot Bond				100.32101		100.30661				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2(On 03/11/2021 Spot Bond				100.00002		99.98771				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2(On 03/11/2022 Spot Bond				100.00003		99.98709				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3(On 03/11/2023 Spot Bond				100.00003		99.98656				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZ21(On 27/03/2021 Spot Bond				100.60977		100.59470				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				99.89170		99.87623				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			4.53000	104.36337	4.49500	104.35977				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond				101.12351		101.11134				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond				99.82013		99.80689				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			6.57000	114.47874	6.59500	114.39948				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			6.92000	115.51391	6.94500	115.41228				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			7.45000	117.26070	7.47500	117.14294				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			8.87000	104.11800	8.89500	104.02140				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR29 On 08/02/2021 Spot Bond				99.90322		99.88388				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR38 On 13/02/2021 Spot Bond				101.64238		101.62190				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR42 On 03/08/2023 Spot Bond				100.00025		99.97896				0.00	0	

Contract 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				99.90053		99.88065				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond				100.03724		100.01866				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond				101.32142		101.30092				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond				101.41870		101.39668				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond				100.19650		100.17461				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond				100.20850		100.18526				0.00	0	40,315,20
Total CGR51 SPOT										0.00	0	40,315,20
Total For CGR51										0.00	0	40,315,20
CLN18 On 01/07/2021 Spot Bond			10.11000	100.91797	10.11000	100.89113				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	160.90107	3.14000	160.88738				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN19 On 13/09/2021 Spot Bond			2.11000	161.27608	2.12000	161.25716				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN31 On 20/03/2023 Spot Bond			4.77000	112.29100	4.77000	112.91800				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31 On 20/03/2023 Spot Bond				103.47200		103.61200				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				100.28008		100.26226				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.70000	114.64018	6.66500	114.72312				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	126.61600	8.70700	127.37100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond				99.90019		99.88017				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond				100.13434		100.11725				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond				106.88371		106.86598				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN376 On 20/03/2021 Spot Bond			5.52500	104.23003	5.49000	104.21892				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	102.82520	10.98000	102.79483				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				119.49400		120.78200				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN382 On 20/03/2021 Spot Bond				100.53453		100.51604				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	122.00800	6.50000	123.08400				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				106.42100		106.92700				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/03/2021 Spot Bond				100.68699		100.67165				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN386 On 20/09/2022 Spot Bond				100.69307		100.67759				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond				101.19359		101.17811				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond				101.18279		101.16744				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 03/02/2021 Spot Bond				100.00000		99.98544				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN439 On 20/03/2021 Spot Bond				168.03000		168.03000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN440 On 24/05/2021 Spot Bond			5.42500	103.97262	5.39000	103.96830				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN445 On 31/01/2022 Spot Bond			2.11000	168.24179	2.12000	168.21560				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.35000	132.92332	5.36500	132.82927				0.00	0	230,000,00
Total CLN453 SPOT										0.00	0	230,000,00
Total For CLN453										0.00	0	230,000,00
CLN453 On 31/01/2025 Spot Bond			5.79000	130.75395	5.80500	130.66006				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond				103.44900		103.40400				0.00	0	

Contract 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				101.18789		101.17223				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond				101.31619		101.30100				0.00	0	200,000,00
Total CLN458 SPOT										0.00	0	200,000,00
Total For CLN458										0.00	0	200,000,00
CLN460 On 29/11/2021 Spot Bond				101.45825		101.44385				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.13000	108.07885	6.09500	108.09897				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond				101.29770		101.28224				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN466 On 28/03/2022 Spot Bond				100.77052		100.75375				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond				101.10016		101.08514				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond				101.33045		101.31247				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 23/06/2021 Spot Bond				99.36600		98.54600				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	57.56757	100.00000	57.43876				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				101.40876		101.39285				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN483 On 20/05/2021 Spot Bond				101.48108		101.46735				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN484 On 02/12/2021 Spot Bond				101.54963		101.53575				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			5.62500	104.87302	5.59000	104.88586				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN487 On 23/06/2021 Spot Bond			10.16000	104.45900	10.16000	103.79300				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN488 On 28/07/2022 Spot Bond			5.93000	104.65845	5.89500	104.69219				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond				101.09530		101.08042				0.00	0	160,000,00
Total CLN490 SPOT										0.00	0	160,000,00
Total For CLN490										0.00	0	160,000,00
CLN493 On 20/06/2022 Spot Bond				100.81156		100.79337				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond				101.05554		101.03918				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			6.33000	116.03279	6.29500	116.13153				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond				103.32080		103.30472				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN499 On 20/05/2021 Spot Bond				101.11240		101.09708				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				100.38308		100.36651				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond				100.40481		100.38728				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond				99.72665		99.70902				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 24/10/2022 Spot Bond				100.96135		100.94598				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50 On 20/12/2022 Spot Bond				101.08722		101.06903				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51 On 11/10/2022 Spot Bond				100.99470		100.97830				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN51 On 14/11/2022 Spot Bond				95.95324		95.93639				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51 On 15/09/2022 Spot Bond			9.96000	103.85852	9.96000	103.83063				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51 On 30/10/2022 Spot Bond			10.01000	102.60953	10.01000	102.58199				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51 On 25/11/2022 Spot Bond				101.12338		101.10679				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN51 On 30/06/2022 Spot Bond			9.60000	102.18744	9.60000	102.16989				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN52 On 12/03/2023 Spot Bond				100.78778		100.77257				0.00	0	

Contract 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				100.98782		100.97305				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 13/05/2021 Spot Bond				99.82328		101.17934				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	103.72006	9.20000	103.69429				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2021 Spot Bond				100.12708		100.11180				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond				100.64629		100.63058				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond				102.66362		102.64797				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond				102.16383		102.14737				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond				101.55568		101.54126				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2021 Spot Bond				100.73641		100.72222				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN530 On 12/03/2023 Spot Bond				100.78778		100.77257				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond				100.75295		100.73610				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				100.26382		100.24726				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 ⁵ On 18/07/2025 Spot Bond			8.30000	107.95674	8.32500	107.83668				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 ⁶ On 18/07/2023 Spot Bond				98.86214		98.84510				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 ⁷ On 25/01/2023 Spot Bond				100.13859		100.12285				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 ⁰ On 17/01/2024 Spot Bond				100.30064		100.28178				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 ¹ On 20/12/2023 Spot Bond				133.33100		132.99900				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 ² On 30/05/2022 Spot Bond				100.99342		100.97803				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				100.29415		100.27570				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 ⁶ On 21/08/2026 Spot Bond			7.77000	114.49923	7.79500	114.35774				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 ⁷ On 29/03/2025 Spot Bond			7.82000	111.35601	7.84500	111.24102				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 ⁸ On 12/11/2025 Spot Bond			7.91000	111.10394	7.93500	110.97703				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 ⁰ On 18/04/2028 Spot Bond				312.50562		312.28206				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				98.81318		98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond				99.07060		99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond				101.22810		101.21218				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond				99.86887		99.85431				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond				101.06060		101.04512				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond				100.33307		100.31218				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				121.31700		122.87300				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond				99.87812		99.86291				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	102.18703	10.19000	102.15897				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			7.77000	111.68327	7.79500	111.55597				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond				99.92545		99.91055				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56 On 21/02/2024 Spot Bond				100.95929		100.94550				0.00	0	

Contract 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	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond				102.72210		102.70154				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond				100.95016		100.93464				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond				99.88568		99.87141				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond				99.80011		101.33891				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond				99.96231		101.52847				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			8.00000	109.99030	8.02500	109.86423				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond				99.86159		99.84622				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond				100.14971		101.71812				0.00	0	600,000,00
Total CLN573 SPOT										0.00	0	600,000,00
Total For CLN573										0.00	0	600,000,00
CLN573 On 11/02/2024 Spot Bond				99.88503		99.87068				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond				100.78301		100.76763				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond				100.82460		100.80611				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				100.25282		100.23693				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond				100.49949		100.48300				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond				99.89739		99.88272				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond				100.93131		100.91689				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				100.89285		100.87449				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond				100.22916		100.21477				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond				100.90464		100.89063				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond				102.46284		102.44423				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond				100.85894		100.84341				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond				100.71791		100.70403				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond				100.73175		100.71647				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond				100.87590		100.85789				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				102.70791		102.68909				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.77000	111.12519	3.78500	111.05072				0.00	0	340,000,00
Total CLN592 SPOT										0.00	0	340,000,00
Total For CLN592										0.00	0	340,000,00
CLN592 On 24/11/2024 Spot Bond				101.04121		101.02601				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond				100.55526		100.54048				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond				101.04121		101.02601				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	101.77217	9.16000	101.74699				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond				100.47101		100.45547				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond				100.78096		100.76686				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond				100.73175		100.71647				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond				100.73175		100.71647				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond				100.19200		98.23500				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	99.95349	8.74500	99.93024				0.00	0	

Contract 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				99.97354		99.96030				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond				101.13069		101.11678				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond				100.39213		100.37268				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond				100.26167		100.24525				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond				101.03798		101.02309				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	102.43156	9.32000	102.40593				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond				100.13396		100.11899				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond				100.38943		100.37011				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond				100.88077		100.86559				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond				100.99868		100.98434				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				100.93124		100.91681				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond				100.57780		100.56441				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond				96.11200		99.50700				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond				102.46357		102.44703				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond				100.79477		100.77696				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond				100.90462		100.89061				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond				100.08651		100.02214				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond				100.08624		100.02191				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2021 Spot Bond				100.07974		100.01645				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond				91.72800		90.30500				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond				100.14103		100.12501				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			5.99000	105.74996	5.95500	105.79944				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				101.28498		101.26761				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond				88.89524		88.88689				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			11.99000	81.97158	11.98000	82.00226				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond				100.99330		100.97959				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			8.47000	108.14775	8.49500	108.02850				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond				101.27875		101.26146				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond				100.97023		100.95628				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond				100.46500		100.44495				0.00	0	1,290,000,00
Total CLN633 SPOT										0.00	0	1,290,000,00
Total For CLN633										0.00	0	1,290,000,00
CLN633 On 09/05/2022 Spot Bond				101.23169		101.21712				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond				102.93431		102.91528				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond				100.98880		100.97460				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond				101.27252		101.25531				0.00	0	

Contract 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				101.19964		101.18340				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond				101.09662		101.08312				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN639 On 19/08/2025 Spot Bond				101.39711		101.37824				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond				100.23048		100.21602				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond				100.99470		100.98042				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond				100.71766		100.70268				0.00	500,000,000	500,000,000
Total CLN645 SPOT										0.00	500,000,000	500,000,000
Total For CLN645										0.00	500,000,000	500,000,000
CLN645 On 29/01/2022 Spot Bond				100.07229		100.05780				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond				100.71894		100.70393				0.00	4,840,000,000	2,420,000,000
Total CLN647 SPOT										0.00	4,840,000,000	2,420,000,000
Total For CLN647										0.00	4,840,000,000	2,420,000,000
CLN647 On 19/08/2025 Spot Bond				101.27252		101.25531				0.00	4,600,000,000	2,300,000,000
Total CLN648 SPOT										0.00	4,600,000,000	2,300,000,000
Total For CLN648										0.00	4,600,000,000	2,300,000,000
CLN648 On 31/05/2026 Spot Bond				100.95775		100.94290				0.00	450,000,000	450,000,000
Total CLN649 SPOT										0.00	450,000,000	450,000,000
Total For CLN649										0.00	450,000,000	450,000,000
CLN649 On 19/08/2025 Spot Bond				101.27252		101.25531				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	

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				101.00237		100.98876				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond				101.27252		101.25531				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 18/02/2021 Spot Bond				100.91103		100.89881				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				99.75100		102.17200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond				100.84254		100.82364				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond				100.45703		100.43542				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond				101.47292		101.45698				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN65 On 20/06/2023 Spot Bond				100.71945		100.70337				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN66 On 20/12/2023 Spot Bond				100.74693		100.73022				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN66 On 20/06/2023 Spot Bond				98.84600		99.05900				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond				97.12400		96.67900				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				104.33900		100.63200				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond				127.99500		124.36700				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond				101.42421		101.40784				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond				100.56464		100.54598				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond				101.54657		101.52570				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond				105.18372		105.16398				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond				102.74562		102.72771				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond				101.06392		101.04802				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond				101.41787		101.39872				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond				100.83393		100.81908				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.40242	111.93586	4.40240	111.92240				0.00	0	440,000,00
Total CLN673 SPOT										0.00	0	440,000,00
Total For CLN673										0.00	0	440,000,00
CLN673 On 31/01/2025 Spot Bond			4.40242	111.93658	4.40240	111.92313				0.00	0	

Contract 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				101.22370		101.20834				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond				101.44901		101.42945				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond				101.53204		101.51137				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond				101.63796		101.61180				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond				100.69300		100.67752				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond				101.35476		101.34083				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond				101.47600		101.45607				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond				100.80958		100.79564				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond				100.66194		100.64717				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond				100.68109		100.66588				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond				101.23047		101.21533				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				100.78994		100.77225				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN687 On 21/12/2026 Spot Bond				100.81256		100.79434				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond				100.81233		100.79411				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond				100.71095		100.69505				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2021 Spot Bond				100.53669		100.52247				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond				100.71101		100.69512				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond				101.56075		101.54025				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN694 On 31/01/2022 Spot Bond			9.51000	91.07306	9.51000	91.04969			951,000,000,000.00	100,000,000	100,000,000	100,000,000
Total CLN694 SPOT									951,000,000,000.00	100,000,000	100,000,000	100,000,000
Total For CLN694									951,000,000,000.00	100,000,000	100,000,000	100,000,000
CLN695 On 07/07/2021 Spot Bond				100.49773		100.47947				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN696 On 31/01/2024 Spot Bond			9.57000	90.73783	9.57000	90.71441				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	87.56262	11.19500	87.53628				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	85.98603	11.45500	85.95958				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				103.65757		103.64009				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond				100.86386		100.85048				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond				101.06425		101.05131				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	86.18741	10.86000	86.16236				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 28/02/2023 Spot Bond			10.39000	82.14485	10.39000	82.12186				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond				101.77605		101.76077				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	88.14984	11.10000	88.12355				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 28/02/2035 Spot Bond			10.88000	89.53323	10.88000	89.50704				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond				101.57355		101.55232				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond				100.79611		100.78145				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond				100.69405		100.67854				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	80.21239	11.19500	80.18826			2,239,000,000,000.00	200,000,000	200,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total CLN710 SPOT									2,239,000,000,000.00	200,000,000	200,000,000
Total For CLN710									2,239,000,000,000.00	200,000,000	200,000,000
CLN711 On 31/01/2024 Spot Bond			11.15500	80.46230	11.15500	80.43818			3,346,500,000,000.00	300,000,000	300,000,000
Total CLN711 SPOT									3,346,500,000,000.00	300,000,000	300,000,000
Total For CLN711									3,346,500,000,000.00	300,000,000	300,000,000
CLN712 On 11/03/2021 Spot Bond				101.70435		101.69093			0.00	0	
Total CLN712 SPOT									0.00	0	
Total For CLN712									0.00	0	
CLN713 On 12/02/2022 Spot Bond				101.02835		101.01568			0.00	0	
Total CLN713 SPOT									0.00	0	
Total For CLN713									0.00	0	
CLN714 On 21/06/2025 Spot Bond				100.69883		100.68321			0.00	0	
Total CLN714 SPOT									0.00	0	
Total For CLN714									0.00	0	
CLN715 On 21/06/2025 Spot Bond				100.69883		100.68321			0.00	0	
Total CLN715 SPOT									0.00	0	
Total For CLN715									0.00	0	
CLN716 On 21/06/2025 Spot Bond				100.69883		100.68321			0.00	0	
Total CLN716 SPOT									0.00	0	
Total For CLN716									0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	79.22451	11.35500	79.20035			0.00	0	
Total CLN717 SPOT									0.00	0	
Total For CLN717									0.00	0	
CLN718 On 20/06/2021 Spot Bond				100.39257		100.37999			0.00	0	
Total CLN718 SPOT									0.00	0	
Total For CLN718									0.00	0	
CLN719 On 11/09/2026 Spot Bond				100.71518		100.70203			0.00	0	
Total CLN719 SPOT									0.00	0	
Total For CLN719									0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	78.19517	11.52500	78.17098			0.00	0	
Total CLN720 SPOT									0.00	0	
Total For CLN720									0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	78.52594	11.47000	78.50175			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				100.82997		100.81697				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	79.25510	11.35000	79.23094				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond				100.64023		100.62595				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond				100.64023		100.62595				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond				100.64023		100.62595				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond				100.65219		100.63764				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond				100.65219		100.63764				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond				100.65219		100.63764				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	81.82610	10.94000	81.80204				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	82.89671	10.77500	82.87269				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	83.55592	10.67500	83.53193				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond				100.00000	100.00000	100.00000				0.00	0	2,800,000.00
Total CLN733 SPOT										0.00	0	2,800,000.00

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 CLN733										0.00	0	2,800,000,00
CLN81 On 18/04/2028 Spot Bond			7.07500	108.21125	7.10000	108.04639				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond				101.17194		101.15650				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.38000	112.16614	7.34500	112.22264				0.00	0	13,000,000,00
Total COJ05 SPOT										0.00	0	13,000,000,00
Total For COJ05										0.00	0	13,000,000,00
COJ07 On 23/03/2021 Spot Bond			5.10500	104.68719	5.07000	104.67753				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			8.92000	111.98196	8.94500	111.84307				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.11000	113.70031	6.07500	113.79396				0.00	0	69,100,000,00
Total COJG01 SPOT										0.00	0	69,100,000,00
Total For COJG01										0.00	0	69,100,000,00
COT01 On 03/04/2023 Spot Bond			6.76500	107.70596	6.73000	107.75785				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.33000	107.89306	9.35500	107.73386				0.00	0	100,000,00
Total COT02 SPOT										0.00	0	100,000,00
Total For COT02										0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			9.42000	101.74382	9.44500	101.58764				0.00	0	8,200,000,00
Total COT03 SPOT										0.00	0	8,200,000,00
Total For COT03										0.00	0	8,200,000,00
CPV01 On 30/06/2029 Spot Bond			9.13000	108.12257	9.09500	108.23660				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond				99.69566		99.68073				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond				100.71095		100.69506				0.00	0	

Contract 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				100.72514		100.70970				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond				101.50704		101.48992				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond				100.92994		100.91221				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond				100.08569		100.06850				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond				100.86220		100.84631				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond				100.68480		100.66877				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond				100.60342		100.58732				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond				100.85652		100.84064				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond				101.64596		101.60859				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond				100.97114		100.95718				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DSY02 On 21/11/2024 Spot Bond				102.08345		102.06880			0.00	0	64,498,00
Total DSY02 SPOT									0.00	0	64,498,00
Total For DSY02									0.00	0	64,498,00
DSY03 On 21/11/2024 Spot Bond			8.17000	109.45916	8.19500	109.35104			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond				101.52194		101.50728			0.00	0	500,000,00
Total DSY04 SPOT									0.00	0	500,000,00
Total For DSY04									0.00	0	500,000,00
DSY05 On 21/08/2023 Spot Bond				101.05778		101.04261			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.88000	102.29040	5.84500	102.28732			0.00	0	
Total DV2021 SPOT									0.00	0	
Total For DV2021									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.24500	111.51034	6.21000	111.56179			0.00	0	15,280,50
Total DV23 SPOT									0.00	0	15,280,50
Total For DV23									0.00	0	15,280,50
DV23/R On 27/02/2023 Spot Bond			100.00000	31.08931	100.00000	31.02087			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	31.08931	100.00000	31.02087			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			5.80000	115.14778	5.76500	115.23266			0.00	0	190,000,00
Total DV24 SPOT									0.00	0	190,000,00
Total For DV24									0.00	0	190,000,00
DV24/R On 18/02/2024 Spot Bond			9.69000	104.44139	9.69000	104.41453			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.44139	9.69000	104.41453			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.23500	98.72037	11.24000	98.66605			0.00	0	
Total DV29 SPOT									0.00	0	
Total For DV29									0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.62894	10.10000	104.60093			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.62894	10.10000	104.60093			0.00	0	
Total DV29/R213 SPOT									0.00	0	
Total For DV29/R213									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF21 On 29/11/2021 Spot Bond				100.93484		100.92035				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond				100.22931		100.21431				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond				99.79069		99.77504				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond				100.35687		100.34267				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond				97.29150		97.27587				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond				97.93913		97.92407				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond				96.10112		96.08773				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond				98.80425		98.79023				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond				100.79815		100.78579				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2i On 31/05/2024 Spot Bond				97.75958		97.74504				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2i On 31/05/2026 Spot Bond				101.36502		101.35076				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2i On 31/01/2023 Spot Bond				100.02503		100.01253				0.00	0	
Total DVFB27 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVFB27										0.00	0	
DVFB27 On 31/01/2025 Spot Bond				94.83804		94.82488				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB28 On 31/01/2027 Spot Bond				100.02650		100.01321				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB29 On 21/08/2023 Spot Bond				101.13650		101.12023				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB30 On 21/08/2025 Spot Bond				101.19545		101.17835				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.64000	104.37494	4.62500	104.36952				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.33500	108.50222	5.30000	108.52506				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.24000	114.22538	6.20500	114.30987				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.46000	102.49985	5.46000	102.48460				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.16500	90.17974	5.17000	90.11051				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	131.57727	2.25000	131.56914				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.50000	136.06663	4.51500	135.91892				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.52300	121.58896	4.53800	121.43120				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.57000	117.42447	4.58500	117.26423				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.12000	103.88683	5.12000	103.87239				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.13500	92.22837	5.14000	92.16033				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	131.57727	2.25000	131.56914				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond				144.74635		145.03160				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond				142.43610		142.71661				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond				115.25860		115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond				113.42950		113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond				100.00000		100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond				109.64493		109.85194				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond				108.70593		108.91102				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN008 On 17/06/2021 Spot Bond				109.12248		109.32741				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond				107.47127		107.67214				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond				99.81296		99.99904				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond				101.24781		101.43597				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond				101.61817		101.45861				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.31000	104.81108	5.27500	104.79961				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			8.49000	106.84967	8.51500	106.75345				0.00	0	36,200,000.00
Total EMM03 SPOT										0.00	0	36,200,000.00
Total For EMM03										0.00	0	36,200,000.00
EMM04 On 16/05/2028 Spot Bond			10.83500	97.09729	10.84000	97.05546				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.18500	101.52216	11.19000	101.47651				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			8.57000	104.62177	8.59500	104.54472				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			8.57000	106.16450	8.59500	106.06706				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.40500	78.96789	11.42500	78.90143				0.00	0	
Total EMM07P 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 EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.22000	102.94989	10.24500	102.83241				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.40500	96.78936	11.42500	96.69398				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond				101.03274		101.01898				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond				100.92688		100.91174				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond				100.79376		100.78009				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond				100.81748		100.80340				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond				100.75942		100.74472				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond				100.73912		100.72487				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond				99.93228		99.91873				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond				100.96841		100.95301				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC46 On 12/03/2021 Spot Bond				100.66271		100.64997				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EPFC47 On 10/11/2021 Spot Bond				99.90302		99.88917				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EQT00: On 03/06/2022 Spot Bond				100.86000		100.84610				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00: On 03/06/2024 Spot Bond				100.88532		100.87101				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond				100.23708		100.22234				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond				100.84836		100.83303				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00: On 30/10/2023 Spot Bond				100.02840		100.01428				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B: On 17/05/2022 Spot Bond				101.08132		101.06705				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B: On 17/08/2022 Spot Bond				101.02794		101.01436				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C: On 17/05/2022 Spot Bond				101.16666		101.15128				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C: On 17/08/2022 Spot Bond				101.03861		101.02489				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2: On 17/08/2022 Spot Bond				101.09194		101.07754				0.00	0	110,000,00
Total ERS3C6 SPOT										0.00	0	110,000,00
Total For ERS3C6										0.00	0	110,000,00
ERSA2: On 17/05/2022 Spot Bond				101.01091		100.99755				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	

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 17/08/2022 Spot Bond				100.98527		100.97224				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond				101.14528		101.13018				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.64000	108.28792	5.60500	108.33932				0.00	0	32,558,30
Total ES23 SPOT										0.00	0	32,558,30
Total For ES23										0.00	0	32,558,30
ES23/R On 25/01/2023 Spot Bond			10.00000	100.24290	10.00000	100.21588				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			7.68000	103.37116	7.70500	103.24441				0.00	0	2,554,150,20
Total ES26 SPOT										0.00	0	2,554,150,20
Total For ES26										0.00	0	2,554,150,20
ES26/R On 02/04/2026 Spot Bond			7.85000	102.65773	7.85000	102.63602				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.34000	77.46715	11.33000	77.49746		7,938,000,000,000.00		700,000,000	2,970,000,00	
Total ES33 SPOT								7,938,000,000,000.00		700,000,000	2,970,000,00	
Total For ES33								7,938,000,000,000.00		700,000,000	2,970,000,00	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.90935	7.50000	102.88842				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.84500	76.54456	11.84000	76.55051		20,136,500,000,000.00		1,700,000,000	11,534,826,20	
Total ES42 SPOT								20,136,500,000,000.00		1,700,000,000	11,534,826,20	
Total For ES42								20,136,500,000,000.00		1,700,000,000	11,534,826,20	
ES42/R On 25/04/2042 Spot Bond			8.50000	102.33665	8.50000	102.31326				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ESFR0 On 20/04/2021 Spot Bond				100.21307		100.19883				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond				100.86899		100.85493				0.00	0	
Total EXX04 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 EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond				99.77794		99.76271				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond				100.70500		100.68925				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond				99.13479		99.12023				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond				101.03024		101.01602				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond				101.07472		101.06075				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond				101.12869		101.11404				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond				100.07036		100.05628				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond				100.34350		100.32731				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC35 On 11/02/2021 Spot Bond				99.89873		99.88608				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FRB13 On 02/06/2021 Spot Bond				101.25960		101.24542				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.66000	103.09753	5.62500	103.09348				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond				102.47512		102.46045				0.00	0	

Contract 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 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17 On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond				100.92363		100.90940				0.00	0	85,000,00
Total FRB18 SPOT										0.00	0	85,000,00
Total For FRB18										0.00	0	85,000,00
FRB19 On 14/04/2021 Spot Bond			6.60000	104.84541	6.56500	104.83374				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond				100.82519		100.80998				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond				103.25005		103.23597				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond				104.59238		104.57597				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond				102.60116		102.58514				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond				102.80359		102.78383				0.00	0	1,870,000,00
Total FRB24 SPOT										0.00	0	1,870,000,00
Total For FRB24										0.00	0	1,870,000,00
FRB25 On 19/09/2024 Spot Bond				103.13943		103.11795				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond				100.94674		100.93093				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.27000	109.85504	8.29500	109.71920				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB28 On 02/12/2025 Spot Bond				101.54467		101.52289				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.16500	169.80224	1.17500	169.78013				0.00	0	90,000,00
Total FRBI22 SPOT										0.00	0	90,000,00
Total For FRBI22										0.00	0	90,000,00
FRBI23 On 07/12/2023 Spot Bond			1.99500	314.29503	1.99500	314.27788				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.59500	147.48971	2.61000	147.39501				0.00	0	501,000,00
Total FRBI25 SPOT										0.00	0	501,000,00
Total For FRBI25										0.00	0	501,000,00
FRBI28 On 31/03/2028 Spot Bond			4.30000	187.59847	4.31500	187.39838				0.00	0	1,500,000,00
Total FRBI28 SPOT										0.00	0	1,500,000,00
Total For FRBI28										0.00	0	1,500,000,00
FRBI29 On 31/03/2029 Spot Bond			4.59000	99.35161	4.62000	99.12193				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.83000	210.61623	4.83000	210.58863				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.94500	79.88773	5.94500	79.87487				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.41500	86.34389	5.43500	86.03129				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			5.50620	81.78838	5.50620	81.78838				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			5.56652	81.09405	5.56652	81.09405				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC107										0.00	0	
FRC16: On 31/01/2025 Spot Bond			3.95000	140.10725	3.96500	140.01276				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond				92.91274		92.52006				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			2.22000	168.06156	2.23000	168.03490				0.00	0	750,000,00
Total FRC221 SPOT										0.00	0	750,000,00
Total For FRC221										0.00	0	750,000,00
FRC23: On 31/01/2022 Spot Bond			3.08000	166.66247	3.09000	166.63220				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond				101.50801		101.48920				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond				100.78741		100.77217				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				102.08950		102.07231				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond				101.48345		101.46661				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond				101.85982		101.84239				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond				100.07368		100.05892				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	100.10349	9.58400	100.07761				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 02/05/2028 Spot Bond			9.80000	102.48840	9.80000	102.46132			11,204,701,620,000.00	1,143,336,900	1,143,336,900	1,143,336,900
Total FRC274 SPOT									11,204,701,620,000.00	1,143,336,900	1,143,336,900	1,143,336,900
Total For FRC274									11,204,701,620,000.00	1,143,336,900	1,143,336,900	1,143,336,900
FRC27: On 04/03/2021 Spot Bond				100.84378		100.83002				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27: On 21/11/2022 Spot Bond				100.99869		100.98435				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond				100.77085		100.75359				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	110.69826	3.57000	110.68761				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond				101.65026		101.63026				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond				100.73183		100.71674				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	

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 27/02/2023 Spot Bond			3.40000	108.73117	3.40000	108.72121				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28(O)n 20/12/2022 Spot Bond				100.67154		100.65655				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(O)n 20/06/2022 Spot Bond				102.12181		102.10603				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(O)n 18/04/2021 Spot Bond				100.22152		100.20761				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29(O)n 18/04/2021 Spot Bond				100.21718		100.20354				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29(O)n 14/05/2024 Spot Bond				101.15041		101.13548				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(O)n 14/05/2024 Spot Bond				101.17203		101.15682				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(O)n 20/06/2024 Spot Bond				100.89031		100.87031				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(O)n 25/04/2023 Spot Bond				101.36090		101.34311				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(O)n 11/11/2024 Spot Bond				104.06279		104.04543				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(O)n 31/05/2024 Spot Bond				101.18890		101.17050				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(O)n 06/11/2023 Spot Bond				99.91348		99.89613				0.00	0	
Total FRC305 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 FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond				100.90928		100.89572				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond				101.95551		101.93784				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond				100.65714		100.64248				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond				100.75641		100.73948				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 23/02/2021 Spot Bond				100.84000		100.83000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC311 On 23/02/2021 Spot Bond				100.70000		100.68000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC312 On 20/06/2024 Spot Bond				100.83058		100.81195				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 23/02/2021 Spot Bond				111.77000		111.76000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC314 On 13/10/2026 Spot Bond				97.62949		97.58023				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond				100.83467		100.81824				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond				100.07478		100.05978				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond				98.23356		98.21662				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond				100.83042		100.81178				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond				100.84964		100.83057				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond				100.76463		100.74751				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond				100.43837		100.42393				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond				101.18072		101.16249				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond				100.48106		100.46760				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond				100.94789		100.93376				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond				99.93273		99.91926				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond				100.27793		100.26334				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 02/02/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC331 On 02/02/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33 On 05/03/2021 Spot Bond				100.72712		100.71466				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC33 On 31/05/2024 Spot Bond				101.08255		101.06581				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 13/09/2021 Spot Bond				106.50248		106.48272				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33 On 25/04/2023 Spot Bond				102.23624		102.21805				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33 On 09/06/2021 Spot Bond				100.85526		100.84002				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC33 On 07/12/2023 Spot Bond				101.45900		101.44553				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34 On 20/02/2024 Spot Bond				101.63662		101.62315				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond				100.98334		100.96121				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 17/08/2021 Spot Bond				100.96820		100.95540				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34 On 21/12/2027 Spot Bond				100.68705		100.67170				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34 On 15/10/2022 Spot Bond				100.29850		100.28283				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 03/08/2021 Spot Bond				100.00007		99.98659				0.00	0	
Total FRC345 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 FRC345										0.00	0	
FRC345 On 20/12/2025 Spot Bond				100.89235		100.87229				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond				100.95352		100.92789				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond				100.08518		100.06811				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond				100.08045		100.06434				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2021 Spot Bond				100.07244		100.05796				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond				101.06485		101.04838				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond				100.57544		100.55792				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond				100.08180		100.06541				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2021 Spot Bond				100.53713		100.52159				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond				100.08193		100.06552				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond				100.07978		100.06377				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2022 Spot Bond			2.86000	167.01869	2.87000	166.98934				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.80000	167.11604	2.81000	167.08694				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.78000	167.14852	2.79000	167.11950				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.83000	95.18504	4.83000	95.17248				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.06500	102.87444	5.07000	102.79268				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond				100.60034		100.53791				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond				101.02306		101.01156				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond				101.68714		101.67525				0.00	482,000,000	744,000,000
Total FRJ22 SPOT										0.00	482,000,000	744,000,000
Total For FRJ22										0.00	482,000,000	744,000,000
FRJ23 On 31/07/2023 Spot Bond				101.12248		101.11017				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond				101.65270		101.63984				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond				103.37214		103.35704				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond				102.12332		102.10966				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ27 On 25/01/2027 Spot Bond				103.25464		103.23766				0.00	0	300,000,00
Total FRJ27 SPOT										0.00	0	300,000,00
Total For FRJ27										0.00	0	300,000,00
FRJ29 On 14/02/2029 Spot Bond				101.66123		101.64679				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.60300	89.36887	4.62300	88.99419				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.98500	103.96238	4.99000	103.87983				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond				99.55709		99.54320				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond				100.12201		100.10837				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.12500	102.06743	5.13000	101.98626				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.15000	204.02548	5.15000	203.99699				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.26500	100.21380	5.27000	100.13397				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.18000	203.42049	5.18000	203.39193				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.50000	142.51072	3.51500	142.41614				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	123.38303	3.70500	123.37052				0.00	0	
Total FRS115 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.06500	102.87444	5.07000	102.79268				0.00	0	130,000,00
Total FRS119 SPOT										0.00	0	130,000,00
Total For FRS119										0.00	0	130,000,00
FRS119 On 07/12/2033 Spot Bond			5.30000	201.02216	5.30000	200.99328				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.35000	200.03300	5.35000	200.00400				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.03000	145.07190	3.04500	144.97724				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.38000	199.44234	5.38000	199.41327				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.26500	100.21380	5.27000	100.13397				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			5.05000	178.92625	5.06500	178.73302				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.01500	90.94818	6.02000	90.87509				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.94000	180.16889	4.95500	179.97464				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.00000	179.48985	5.01500	179.29617				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.89000	189.71852	5.89000	189.68828				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.96500	91.53265	5.97000	91.45914				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.26500	100.21380	5.27000	100.13397				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.24500	100.47611	5.25000	100.39610				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.81000	181.65025	4.82500	181.45484				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.66000	194.03052	5.66000	194.00078				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.94000	180.16889	4.95500	179.97464				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.94000	180.16889	4.95500	179.97464				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.23000	176.91407	5.24500	176.72243				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.80000	140.90318	3.81500	140.80865				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.92000	168.55378	1.93000	168.52841				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.29000	176.24914	5.30500	176.05803				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.33000	175.80743	5.34500	175.61669				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS15 On 31/01/2025 Spot Bond			3.77000	141.06299	3.78500	140.96845				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.80500	181.70751	4.82000	181.51206				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15 On 31/03/2028 Spot Bond			5.34000	175.69722	5.35500	175.50656				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS16 On 06/06/2025 Spot Bond				15.91258		15.70961				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS17 On 01/08/2022 Spot Bond				6.08769		6.11847				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond				100.23617		100.22149				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond				100.26004		100.24387				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 13/05/2021 Spot Bond				94.08889		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				100.72537		100.71023				0.00	0	115,000,00
Total FRS180 SPOT										0.00	0	115,000,00
Total For FRS180										0.00	0	115,000,00
FRS18 On 27/09/2025 Spot Bond				100.61829		100.60178				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 04/10/2021 Spot Bond				142.94049		147.23562				0.00	0	
Total FRS183 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRS183									0.00	0	
FRS18 On 16/11/2023 Spot Bond				159.97493		165.22454			0.00	0	
Total FRS184 SPOT									0.00	0	
Total For FRS184									0.00	0	
FRS18 On 23/01/2024 Spot Bond				156.11004		159.09409			0.00	0	
Total FRS186 SPOT									0.00	0	
Total For FRS186									0.00	0	
FRS18 On 23/01/2024 Spot Bond				158.85522		158.63814			0.00	0	
Total FRS187 SPOT									0.00	0	
Total For FRS187									0.00	0	
FRS18 On 23/01/2024 Spot Bond				131.86068		132.12492			0.00	0	
Total FRS188 SPOT									0.00	0	
Total For FRS188									0.00	0	
FRS19 On 19/06/2026 Spot Bond				23.12488		22.66404			0.00	0	
Total FRS194 SPOT									0.00	0	
Total For FRS194									0.00	0	
FRS19 On 05/08/2024 Spot Bond				99.97489		99.96232			0.00	0	
Total FRS197 SPOT									0.00	0	
Total For FRS197									0.00	0	
FRS19 On 05/08/2025 Spot Bond				99.97085		99.95625			0.00	0	82,000,00
Total FRS199 SPOT									0.00	0	82,000,00
Total For FRS199									0.00	0	82,000,00
FRS20 On 12/08/2025 Spot Bond				101.21015		101.19526			0.00	0	92,000,00
Total FRS200 SPOT									0.00	0	92,000,00
Total For FRS200									0.00	0	92,000,00
FRS20 On 06/08/2025 Spot Bond				101.00025		100.98538			0.00	0	122,000,00
Total FRS201 SPOT									0.00	0	122,000,00
Total For FRS201									0.00	0	122,000,00
FRS20 On 23/08/2025 Spot Bond				91.57633		91.57633			0.00	0	
Total FRS202 SPOT									0.00	0	
Total For FRS202									0.00	0	
FRS20 On 15/03/2021 Spot Bond				117.62806		117.62806			0.00	0	
Total FRS205 SPOT									0.00	0	
Total For FRS205									0.00	0	
FRS20 On 14/10/2025 Spot Bond				100.31252		100.29705			0.00	0	99,000,00

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 FRS206 SPOT										0.00	0	99,000,00
Total For FRS206										0.00	0	99,000,00
FRS206 On 18/11/2024 Spot Bond				101.04997		101.03594				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 03/09/2021 Spot Bond				123.42657		123.22807				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 04/03/2021 Spot Bond				115.09456		114.26532				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS214 On 30/04/2025 Spot Bond				100.00000		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				106.08453		106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond				100.59125		100.57810				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond				105.47353		105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond				100.79611		100.76780				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond				106.57987		106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond				105.39730		105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS225 On 21/12/2027 Spot Bond				100.68705		100.67170				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 28/07/2025 Spot Bond				105.35167		105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS227 On 31/07/2022 Spot Bond				100.12661		100.10134				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 On 07/08/2025 Spot Bond				104.93620		104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS229 On 03/08/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS230 On 14/08/2027 Spot Bond				101.20639		101.19074				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 On 18/08/2025 Spot Bond				96.64200		96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS232 On 19/08/2025 Spot Bond				97.83219		97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS233 On 25/08/2025 Spot Bond				97.22025		97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS234 On 28/08/2025 Spot Bond				100.00000		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	104.43301	10.05000	104.40548				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS236 On 04/03/2021 Spot Bond				103.58547		103.58547				0.00	0	
Total FRS236 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 FRS236										0.00	0	
FRS236 On 22/09/2023 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond				107.27428		107.35164				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond				101.82412		104.44937				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond				98.72730		98.67791				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond				101.15456		101.13564				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond				101.38830		101.36342				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond				96.78678		99.43106				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond				100.31062		100.30076				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond				100.37541		100.35031				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 20/01/2022 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS247 On 22/01/2024 Spot Bond				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 FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25(On 26/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.03500	313.96443	2.03500	313.94697				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.77500	316.12105	1.77500	316.10569				0.00	0	1,270,000,00
Total FRS37 SPOT										0.00	0	1,270,000,00
Total For FRS37										0.00	0	1,270,000,00
FRS43 On 07/12/2023 Spot Bond			1.77500	316.12105	1.77500	316.10569				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.16000	169.81057	1.17000	169.78847				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.16000	169.81057	1.17000	169.78847				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond				99.98597		99.97194				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.96500	95.65201	4.97000	95.56478				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.67000	101.21569	4.67000	101.20286				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.92000	145.67897	2.93500	145.58430				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.20000	144.13945	3.21500	144.04481				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS90 On 07/12/2023 Spot Bond			2.83500	307.44136	2.83500	307.41755				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.85000	108.97847	4.81500	109.03478				0.00	0	400,000,00
Total FRX23 SPOT										0.00	0	400,000,00
Total For FRX23										0.00	0	400,000,00
FRX24 On 10/12/2024 Spot Bond			5.52000	119.52312	5.54500	119.41034				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			5.87000	115.29826	5.89500	115.17386				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			6.68000	116.35052	6.65500	116.45512				0.00	0	700,000,00
Total FRX26 SPOT										0.00	0	700,000,00
Total For FRX26										0.00	0	700,000,00
FRX27 On 07/03/2027 Spot Bond			6.81000	120.80050	6.77500	120.96796				0.00	0	130,000,00
Total FRX27 SPOT										0.00	0	130,000,00
Total For FRX27										0.00	0	130,000,00
FRX28 On 26/07/2028 Spot Bond			7.08000	117.63751	7.10500	117.45631				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.17000	110.00508	8.19500	109.81377				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.67500	109.73537	8.68000	109.67577				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			8.51500	117.87519	8.53500	117.69243				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.75500	78.85242	10.74500	78.89815				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond				100.44580		100.43309				0.00	0	
Total FS6A2 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 FS6A2									0.00	0	
FS6A3 On 20/08/2023 Spot Bond				100.74619		100.73312			0.00	0	
Total FS6A3 SPOT									0.00	0	
Total For FS6A3									0.00	0	
FS6B1 On 20/08/2023 Spot Bond				100.96467		100.95134			0.00	0	
Total FS6B1 SPOT									0.00	0	
Total For FS6B1									0.00	0	
FS7A1 On 20/11/2022 Spot Bond				100.85597		100.84410			0.00	0	
Total FS7A1 SPOT									0.00	0	
Total For FS7A1									0.00	0	
FS7A2 On 20/11/2024 Spot Bond				100.91338		100.90075			0.00	0	
Total FS7A2 SPOT									0.00	0	
Total For FS7A2									0.00	0	
FS7A3 On 20/11/2024 Spot Bond				100.94824		100.93513			0.00	0	
Total FS7A3 SPOT									0.00	0	
Total For FS7A3									0.00	0	
FS7B1 On 20/11/2024 Spot Bond				100.95849		100.94524			0.00	0	
Total FS7B1 SPOT									0.00	0	
Total For FS7B1									0.00	0	
GBL04 On 05/06/2021 Spot Bond				101.18298		101.16623			0.00	0	
Total GBL04 SPOT									0.00	0	
Total For GBL04									0.00	0	
GBL05 On 07/11/2022 Spot Bond				99.44392		99.42802			0.00	0	327,200,00
Total GBL05 SPOT									0.00	0	327,200,00
Total For GBL05									0.00	0	327,200,00
GH5A1 On 25/11/2022 Spot Bond				100.87291		100.85992			0.00	0	
Total GH5A11 SPOT									0.00	0	
Total For GH5A11									0.00	0	
GH5A2 On 25/11/2024 Spot Bond				99.01358		98.99986			0.00	0	
Total GH5A21 SPOT									0.00	0	
Total For GH5A21									0.00	0	
GH5A3 On 25/11/2026 Spot Bond				100.82882		100.81489			0.00	0	
Total GH5A31 SPOT									0.00	0	
Total For GH5A31									0.00	0	
GH5B1 On 25/11/2026 Spot Bond				100.88840		100.87361			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond				101.29493		101.27421				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.19000	106.37968	4.22000	106.14580				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond				101.50149		101.48693				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond				99.86511		101.16573				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond				101.16689		101.15425				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond				100.36482		100.35024				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.81000	113.72621	5.77500	113.80058				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond				100.76711		100.75273				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond				101.32505		101.31023				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.22000	107.55076	8.24500	107.45666				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond				100.22792		100.21376				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT23 On 16/10/2024 Spot Bond				101.33952		101.32483				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond				99.56366		99.54901				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond				101.13157		101.11724				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond				101.69328		101.67759				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond				99.12721		99.11290				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond				100.70455		100.69185				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond				100.73449		100.72124				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond				97.23490		97.22164				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond				100.86918		100.85571				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond				97.71133		97.69642				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond				97.26005		97.24624				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond				97.62719		97.61338				0.00	0	
Total GRT34 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 GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond				97.58148		97.56677				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond				100.49519		100.48089				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond				100.02691		100.01351				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond				99.58080		99.56619				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond				101.13732		101.12399				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond				101.01386		100.99987				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond				100.65175		100.63612				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond				100.61848		100.60367				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond				101.56151		101.54754				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond				100.51625		100.50178				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond				100.59553		100.53136				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond				102.04897		102.03284				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond				100.46160		100.44936				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond				100.88575		100.87186				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond				99.89887		99.88070				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond				97.76698		97.75018				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond				98.81979		98.80463				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond				100.28501		100.27041				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond				101.02619		101.01174				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond				100.87737		100.86300				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond				100.83282		100.81747				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond				100.52939		100.51409				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond				100.49695		100.48260				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HPF13 On 30/09/2024 Spot Bond				100.48775		100.47367				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.37500	311.17149	2.37500	311.15130				0.00	0	290,000,00
Total HWAY23 SPOT										0.00	0	290,000,00
Total For HWAY23										0.00	0	290,000,00
HWAY2 On 07/12/2024 Spot Bond			2.72500	315.49000	2.72500	315.46653				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.72000	108.42351	9.74500	108.23810				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.16000	95.04773	5.16000	95.03437				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.40000	85.44073	11.39000	85.47522				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	9.31398	100.00000	9.29314				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.46000	84.62595	11.45000	84.66161				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	9.31309	100.00000	9.29224				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond				100.43756		100.42360				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				100.23572		100.22294				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				100.87809		100.86448				0.00	0	
Total HWF13 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 HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.35000	148.87188	2.36500	148.77718		923,174,132,775,000.00	392,840,056,500	402,393,629,60	
Total I2025 SPOT								13,174,132,775,000.00	392,840,056,500	402,393,629,60	
Total For I2025								13,174,132,775,000.00	392,840,056,500	402,393,629,60	
I2029 On 31/03/2029 Spot Bond			3.72000	105.89111	3.75000	105.64691		437,755,464,000,000.00	117,676,200,000	208,590,032,00	
Total I2029 SPOT								17,755,464,000,000.00	117,676,200,000	208,590,032,00	
Total For I2029								17,755,464,000,000.00	117,676,200,000	208,590,032,00	
I2033 On 28/02/2033 Spot Bond			4.33000	100.19999	4.33000	100.18813		647,248,400,000,000.00	149,480,000,000	168,823,378,20	
Total I2033 SPOT								17,248,400,000,000.00	149,480,000,000	168,823,378,20	
Total For I2033								17,248,400,000,000.00	149,480,000,000	168,823,378,20	
I2038 On 31/01/2038 Spot Bond			4.36500	112.87706	4.37000	112.78813		296,601,750,000,000.00	67,950,000,000	339,036,580,90	
Total I2038 SPOT								16,601,750,000,000.00	67,950,000,000	339,036,580,90	
Total For I2038								16,601,750,000,000.00	67,950,000,000	339,036,580,90	
I2046 On 31/03/2046 Spot Bond			4.42500	102.12075	4.42500	102.10847		398,117,250,000,000.00	89,970,000,000	445,659,060,20	
Total I2046 SPOT								38,117,250,000,000.00	89,970,000,000	445,659,060,20	
Total For I2046								38,117,250,000,000.00	89,970,000,000	445,659,060,20	
I2050 On 31/12/2050 Spot Bond			4.41500	103.39872	4.43500	103.00170		41,059,500,000,000.00	9,300,000,000	408,086,939,50	
Total I2050 SPOT								11,059,500,000,000.00	9,300,000,000	408,086,939,50	
Total For I2050								11,059,500,000,000.00	9,300,000,000	408,086,939,50	
IBL101 On 24/05/2022 Spot Bond			5.64500	106.01892	5.61000	106.04752		0.00	0	0	
Total IBL101 SPOT								0.00	0	0	
Total For IBL101								0.00	0	0	
IBL102 On 24/05/2022 Spot Bond				102.08095		102.06912		0.00	0	0	
Total IBL102 SPOT								0.00	0	0	
Total For IBL102								0.00	0	0	
IBL109 On 07/12/2023 Spot Bond			2.49500	310.19305	2.49500	310.17192		0.00	0	0	
Total IBL109 SPOT								0.00	0	0	
Total For IBL109								0.00	0	0	
IBL110 On 07/03/2021 Spot Bond			8.12000	101.35301	8.12000	101.33038		0.00	0	0	
Total IBL110 SPOT								0.00	0	0	
Total For IBL110								0.00	0	0	
IBL113 On 21/05/2021 Spot Bond				100.89049		100.87766		0.00	0	0	
Total IBL113 SPOT								0.00	0	0	
Total For IBL113								0.00	0	0	
IBL114 On 21/05/2022 Spot Bond				101.11173		101.09831		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 IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond				100.93574		100.92228				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond				101.02013		101.00684				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond				101.60978		101.59856				0.00	0	1,000,000,00
Total IBL123 SPOT										0.00	0	1,000,000,00
Total For IBL123										0.00	0	1,000,000,00
IBL124 On 14/02/2024 Spot Bond				101.02065		101.00738				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond				100.32384		100.30985				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond				100.97841		100.96545				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond				100.30569		100.29202				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond				99.87378		99.85976				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond				100.59631		100.58326				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond				100.22045		100.20661				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond				100.99859		100.98424				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL136 On 22/11/2021 Spot Bond				100.92977		100.91639				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond				99.84383		99.82871				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond				99.77556		99.76022				0.00	0	46,000,00
Total IBL138 SPOT										0.00	0	46,000,00
Total For IBL138										0.00	0	46,000,00
IBL140 On 14/02/2021 Spot Bond				100.93417		100.92200				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond				100.92262		100.90986				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond				100.91747		100.90477				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond				100.67476		100.66237				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond				100.66918		100.65424				0.00	0	114,000,00
Total IBL145 SPOT										0.00	0	114,000,00
Total For IBL145										0.00	0	114,000,00
IBL147 On 03/07/2025 Spot Bond				100.47095		100.45542				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond				100.79832		100.78641				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond				100.83657		100.82411				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond				102.70259		102.41428				0.00	0	
Total IBL150 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 IBL150									0.00	0	
IBL154 On 19/11/2025 Spot Bond				100.90893		100.89656			0.00	0	
Total IBL154 SPOT									0.00	0	
Total For IBL154									0.00	0	
IBL155 On 19/01/2022 Spot Bond				100.18461		100.17226			0.00	0	
Total IBL155 SPOT									0.00	0	
Total For IBL155									0.00	0	
IBL156 On 21/01/2022 Spot Bond				100.15975		100.14736			0.00	0	
Total IBL156 SPOT									0.00	0	
Total For IBL156									0.00	0	
IBL157 On 21/01/2023 Spot Bond				100.16498		100.15219			0.00	0	
Total IBL157 SPOT									0.00	0	
Total For IBL157									0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.27000	169.62778	1.28000	169.60521			0.00	0	
Total IBL36 SPOT									0.00	0	
Total For IBL36									0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.29000	115.54311	6.25500	115.62560			0.00	0	
Total IBL60 SPOT									0.00	0	
Total For IBL60									0.00	0	
IBL65 On 29/07/2021 Spot Bond				100.25338		100.24171			0.00	0	
Total IBL65 SPOT									0.00	0	
Total For IBL65									0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.56000	169.14735	1.57000	169.12351			0.00	0	
Total IBL67 SPOT									0.00	0	
Total For IBL67									0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.72000	111.02834	4.68500	111.07775		1,604,800,000,000.00	340,000,000	170,000,000	
Total IBL78 SPOT								1,604,800,000,000.00	340,000,000	170,000,000	
Total For IBL78								1,604,800,000,000.00	340,000,000	170,000,000	
IBL86 On 20/05/2021 Spot Bond				101.27635		101.26374			0.00	0	
Total IBL86 SPOT									0.00	0	
Total For IBL86									0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.53000	103.79452	4.49500	103.79231			0.00	0	
Total IBL88 SPOT									0.00	0	
Total For IBL88									0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	81.49342	100.00000	81.32076			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond				101.07920		101.06254				0.00	0	109,000,00
Total IBL89 SPOT										0.00	0	109,000,00
Total For IBL89										0.00	0	109,000,00
IBL95 On 12/09/2021 Spot Bond				101.38040		101.36864				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond				101.69849		101.68394				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.44000	108.73264	7.46500	108.62568				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.73500	112.09238	9.74000	112.02985				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond				100.84177		100.82731				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.04000	114.41337	8.06500	114.26496				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond				100.09909		100.08457				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond				98.93943		98.92337				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond				101.05116		101.03821				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond				99.82280		99.80805				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG16 On 12/11/2025 Spot Bond				99.51961		99.50527				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond				99.93085		101.17079				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond				100.69045		100.67716				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond				99.05543		99.04053				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond				100.64219		100.62883				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond				98.97738		98.96289				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond				100.17871		100.16458				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond				100.73058		100.71625				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			6.92000	107.29415	6.94500	107.18778				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.38500	103.31552	5.35000	103.30739				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	
ING196 On 30/06/2027 Spot Bond				60.01181		60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING362 On 24/02/2021 Spot Bond				100.96991		100.95409				0.00	0	
Total ING362 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 ING362									0.00	0	
ING375 On 24/02/2023 Spot Bond				100.73157		100.71680			0.00	0	
Total ING375 SPOT									0.00	0	
Total For ING375									0.00	0	
ING383 On 30/06/2021 Spot Bond				101.35690		101.33607			0.00	0	
Total ING383 SPOT									0.00	0	
Total For ING383									0.00	0	
ING384 On 30/09/2021 Spot Bond				95.21903		95.19903			0.00	0	
Total ING384 SPOT									0.00	0	
Total For ING384									0.00	0	
INLV01 On 12/08/2024 Spot Bond				100.66601		100.64544			0.00	0	1,000,000,00
Total INLV01 SPOT									0.00	0	1,000,000,00
Total For INLV01									0.00	0	1,000,000,00
INLV03 On 11/02/2021 Spot Bond				99.86094		99.84358			0.00	0	
Total INLV03 SPOT									0.00	0	
Total For INLV03									0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.83000	99.85053	6.79500	99.83273			0.00	0	
Total INLV04 SPOT									0.00	0	
Total For INLV04									0.00	0	
INLV05 On 22/03/2023 Spot Bond				104.20357		104.18248			0.00	0	
Total INLV05 SPOT									0.00	0	
Total For INLV05									0.00	0	
INLV06 On 22/01/2026 Spot Bond				100.28005		100.25654			0.00	0	
Total INLV06 SPOT									0.00	0	
Total For INLV06									0.00	0	
IPF16 On 17/12/2021 Spot Bond				100.73223		100.71724			0.00	0	
Total IPF16 SPOT									0.00	0	
Total For IPF16									0.00	0	
IPF18 On 22/12/2021 Spot Bond				100.63657		100.62205			0.00	0	
Total IPF18 SPOT									0.00	0	
Total For IPF18									0.00	0	
IPF19 On 22/12/2022 Spot Bond				100.64826		100.63347			0.00	0	
Total IPF19 SPOT									0.00	0	
Total For IPF19									0.00	0	
IPF21 On 17/03/2022 Spot Bond				100.29020		100.27451			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond				100.75959		100.74489				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond				99.97237		99.95859				0.00	0	65,000,00
Total IPF24 SPOT										0.00	0	65,000,00
Total For IPF24										0.00	0	65,000,00
IPF25 On 15/10/2023 Spot Bond				100.28159		100.26681				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond				101.18451		101.17050				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond				101.20786		101.19357				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond				100.53901		100.52474				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond				98.83093		98.81649				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond				100.45774		100.44278				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond				100.75297		100.73845				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	100.02263	2.75000	100.01509				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.70000	171.78166	5.71500	171.59415				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV033 On 11/02/2021 Spot Bond				99.85018		99.83147				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			6.83000	99.85052	6.79500	99.83273				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond				102.56812		102.54946				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond				101.34243		101.32678				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond				100.91278		100.89128				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.66000	165.72882	3.67000	165.69614				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond				102.33272		102.31746				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.65000	106.86197	7.61500	106.86230				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond				103.47592		103.46102				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.66500	106.19091	7.63000	106.19639				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond				100.04079		100.02046				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.16000	168.15982	2.17000	168.13342			1,728,000,000,000.00		800,000,000	400,000,000
Total IV045 SPOT									1,728,000,000,000.00		800,000,000	400,000,000

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 IV045									1,728,000,000,000.00	800,000,000	400,000,000
IV046 On 21/06/2022 Spot Bond				102.79141		102.77412			0.00	0	200,000,000
Total IV046 SPOT									0.00	0	200,000,000
Total For IV046									0.00	0	200,000,000
IV050 On 26/06/2024 Spot Bond				102.39759		102.37565			0.00	0	
Total IV050 SPOT									0.00	0	
Total For IV050									0.00	0	
IV19A On 31/03/2028 Spot Bond			5.60000	172.85914	5.61500	172.67076			0.00	0	
Total IV19A SPOT									0.00	0	
Total For IV19A									0.00	0	
IVC034 On 30/06/2021 Spot Bond				100.53056		100.51568			0.00	0	
Total IVC034 SPOT									0.00	0	
Total For IVC034									0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.83000	99.62047	10.79500	99.60798			0.00	0	
Total IVC040 SPOT									0.00	0	
Total For IVC040									0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.14500	105.47865	6.11000	105.49032			0.00	0	
Total IVC094 SPOT									0.00	0	
Total For IVC094									0.00	0	
IVC097 On 29/06/2021 Spot Bond				100.59450		100.57827			0.00	0	
Total IVC097 SPOT									0.00	0	
Total For IVC097									0.00	0	
IVC103 On 29/06/2021 Spot Bond				100.60917		100.59252			0.00	0	
Total IVC103 SPOT									0.00	0	
Total For IVC103									0.00	0	
IVC107 On 29/06/2021 Spot Bond				100.59939		100.58302			0.00	0	
Total IVC107 SPOT									0.00	0	
Total For IVC107									0.00	0	
IVC109 On 19/05/2021 Spot Bond				101.48010		101.46628			0.00	0	
Total IVC109 SPOT									0.00	0	
Total For IVC109									0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.79500	103.16518	5.76000	103.15938			0.00	0	
Total IVC110 SPOT									0.00	0	
Total For IVC110									0.00	0	
IVC114 On 14/09/2021 Spot Bond				100.82203		100.80610			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond				101.33344		101.31614				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond				100.27082		100.25774				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond				101.49215		101.47854				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond				101.03772		101.02164				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond				99.41109		99.39350				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond				100.89381		100.87937				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond				101.44601		101.43213				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond				101.49721		101.48338				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond				100.62719		100.61321				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond				101.28048		101.26594				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond				101.23186		101.21734				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC152 On 15/12/2024 Spot Bond				101.01371		100.99366				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC154 On 05/02/2021 Spot Bond				99.97542		99.96313				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				100.17013		100.15582				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond				100.51366		100.50007				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond				100.74537		100.73010				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond				100.72926		100.71629				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond				100.55634		100.54339				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond				102.05772		102.04393				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC173 On 17/07/2021 Spot Bond				100.27247		100.25536				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond				100.85767		100.84294				0.00	0	
Total IVC176 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 IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond				100.51136		100.49744				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond				100.37805		100.36180				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond				99.34135		99.32772				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond				99.34136		99.32772				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond				99.89702		99.88417				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond				99.87384		101.13923				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond				100.78848		100.77040				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond				100.64450		100.62634				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond				100.51745		100.50502				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.88222	7.40000	100.86209				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond				100.95621		100.94191				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond				101.03731		101.02081				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond				100.08653	100.00000	100.00000				0.00	0	30,000,000.00
Total IVC189 SPOT										0.00	0	30,000,000.00
Total For IVC189										0.00	0	30,000,000.00
IVC190 On 15/12/2021 Spot Bond				100.74216		100.72760				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVZ025 On 04/02/2021 Spot Bond			3.95000	99.93511	3.95000	99.92430				0.00	0	
Total IVZ025 SPOT										0.00	0	
Total For IVZ025										0.00	0	
IVZ026 On 09/02/2021 Spot Bond			3.95000	99.88110	3.95000	99.87031				0.00	0	
Total IVZ026 SPOT										0.00	0	
Total For IVZ026										0.00	0	
IVZ027 On 11/02/2021 Spot Bond			3.95000	99.85951	3.95000	99.84872				0.00	0	
Total IVZ027 SPOT										0.00	0	
Total For IVZ027										0.00	0	
IVZ028 On 16/02/2021 Spot Bond			3.95000	99.80558	3.95000	99.79481				0.00	0	
Total IVZ028 SPOT										0.00	0	
Total For IVZ028										0.00	0	
IVZ029 On 18/02/2021 Spot Bond			3.95000	99.78403	3.95000	99.77326				0.00	0	
Total IVZ029 SPOT										0.00	0	
Total For IVZ029										0.00	0	
IVZ030 On 23/02/2021 Spot Bond			3.95000	99.73018	3.95000	99.71942				0.00	0	
Total IVZ030 SPOT										0.00	0	
Total For IVZ030										0.00	0	
IVZ031 On 25/02/2021 Spot Bond			3.95000	99.70866	3.95000	99.69790				0.00	0	
Total IVZ031 SPOT										0.00	0	
Total For IVZ031										0.00	0	
IVZ032 On 04/03/2021 Spot Bond			4.05000	99.62416	4.05000	99.61315				0.00	0	
Total IVZ032 SPOT										0.00	0	
Total For IVZ032										0.00	0	
IVZ033 On 11/03/2021 Spot Bond			4.05000	99.54713	4.05000	99.53613				0.00	0	
Total IVZ033 SPOT										0.00	0	
Total For IVZ033										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ034 On 18/03/2021 Spot Bond			4.05000	99.47022	4.05000	99.45924				0.00	0	
Total IVZ034 SPOT										0.00	0	
Total For IVZ034										0.00	0	
IVZ035 On 25/03/2021 Spot Bond			4.05000	99.39343	4.05000	99.38247				0.00	0	
Total IVZ035 SPOT										0.00	0	
Total For IVZ035										0.00	0	
IVZ036 On 01/04/2021 Spot Bond			4.10000	99.30838	4.10000	99.29730				0.00	0	
Total IVZ036 SPOT										0.00	0	
Total For IVZ036										0.00	0	
IVZ037 On 08/04/2021 Spot Bond			4.10000	99.23089	4.10000	99.21983				0.00	0	
Total IVZ037 SPOT										0.00	0	
Total For IVZ037										0.00	0	
IVZ038 On 22/04/2021 Spot Bond			4.10000	99.07628	4.10000	99.06526				0.00	0	
Total IVZ038 SPOT										0.00	0	
Total For IVZ038										0.00	0	
IVZ039 On 29/04/2021 Spot Bond			4.10000	98.99916	4.10000	98.98815			82,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total IVZ039 SPOT									12,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total For IVZ039									12,000,000,000,000.00	20,000,000,000	20,000,000,000	
JIBAR On 15/03/2020 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				100.83666		100.81790				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond				100.45224		100.43521				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.38000	105.47564	6.34500	105.48264				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond				99.19223		99.17504				0.00	0	100,000,000
Total KAP012 SPOT										0.00	0	100,000,000
Total For KAP012										0.00	0	100,000,000
KAP013 On 24/05/2022 Spot Bond				98.83454		98.81695				0.00	0	
Total KAP013 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 KAP013										0.00	0	
KAP013 On 19/07/2024 Spot Bond				100.21921		100.20455				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP014 On 01/11/2024 Spot Bond				96.44522		96.43129				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 29/04/2022 Spot Bond				99.71103		99.69706				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP016 On 19/10/2023 Spot Bond				100.23954		100.22353				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 24/10/2022 Spot Bond				100.13992		100.12404				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.01000	131.67229	8.03500	131.49293				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond				96.52407		96.49118				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond				94.41066		94.37941				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.61000	106.12295	6.57500	106.14988				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond				94.93870		94.91453				0.00	12,000,000	3,000,000
Total LBK23 SPOT										0.00	12,000,000	3,000,000
Total For LBK23										0.00	12,000,000	3,000,000
LBK24 On 10/10/2024 Spot Bond			8.63000	108.39586	8.59500	108.48280				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond				99.50632		99.46991				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond				95.05310		95.03236				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.79000	96.42059	11.81500	96.27483				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.68000	101.59491	9.64500	101.64053				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond				96.07162		96.03919				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond				92.53382		92.51407				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond				99.92766		99.91319				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond				100.41817		100.40254				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond				94.73965		94.72265				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond				94.28471		94.26815				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond				85.15885		85.13113				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond				101.90143		101.88804				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL06 On 04/10/2022 Spot Bond			6.18000	109.66988	6.14500	109.70860				0.00	0	2,500,000,00
Total LGL06 SPOT										0.00	0	2,500,000,00
Total For LGL06										0.00	0	2,500,000,00
LGL07 On 04/10/2022 Spot Bond				101.73132		101.71669				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond				102.04711		102.03260				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond				103.23359		103.21770				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond				99.67691		99.66175				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond				100.92840		100.91183				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL27 On 13/02/2021 Spot Bond				99.74236		101.73255				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond				99.69766		102.04250				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LOM02 On 30/01/2024 Spot Bond				100.03986		100.02006				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond				101.38114		101.36083				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond				101.41942		101.39855				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond				100.46852		100.45438				0.00	0	588,000,00
Total LRFA3 SPOT										0.00	0	588,000,00

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 LRFA3										0.00	0	588,000,00
LRFB3 On 20/11/2022 Spot Bond				101.01999		101.00591				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond				101.05073		101.03624				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 29/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total MAQ193 SPOT										0.00	0	
Total For MAQ193										0.00	0	
MAQ19 On 03/03/2021 Spot Bond				99.59642	100.00000	100.00000				0.00	0	105,000,000,00
Total MAQ194 SPOT										0.00	0	105,000,000,00
Total For MAQ194										0.00	0	105,000,000,00
MBF05 On 21/05/2021 Spot Bond				101.00605		100.99485				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond				101.18904		101.17797				0.00	0	3,000,000,00
Total MBF061 SPOT										0.00	0	3,000,000,00
Total For MBF061										0.00	0	3,000,000,00
MBF06 On 07/06/2022 Spot Bond				100.92961		100.95578				0.00	1,500,000,000	1,500,000,00
Total MBF063 SPOT										0.00	1,500,000,000	1,500,000,00
Total For MBF063										0.00	1,500,000,000	1,500,000,00
MBF06 On 30/09/2022 Spot Bond				100.58875		100.57601				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond				100.76297		100.75180				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond				100.83588		100.82479				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond				100.91057		100.89851				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP03 On 02/11/2022 Spot Bond				100.83070		100.81903				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03 On 23/02/2021 Spot Bond				100.89895		100.88720				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04 On 23/02/2023 Spot Bond				100.90932		100.89620				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond				100.28256		100.26929				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond				100.23455		100.22262				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond				100.09253		100.07884				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond				100.48277		100.46995				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond				100.61622		100.60319				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond				101.19254		101.18092				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond				100.85510		100.84235				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond				100.48279		100.46997				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond				100.49286		100.47976				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP05 On 23/08/2022 Spot Bond				101.29646		101.28462				0.00	0	2,500,000,00
Total MBP050 SPOT										0.00	0	2,500,000,00
Total For MBP050										0.00	0	2,500,000,00
MBP05 On 12/03/2023 Spot Bond				100.77939		100.76682				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			4.95500	104.43703	4.92000	104.42723				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			6.95000	116.37120	6.97500	116.24433				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.43000	107.58090	5.39500	107.61856				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				101.31674		101.30104				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond				100.21361		100.19892				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond				99.85932		99.82250				0.00	1,000,000,000	1,000,000,00
Total MML01 SPOT										0.00	1,000,000,000	1,000,000,00
Total For MML01										0.00	1,000,000,000	1,000,000,00
MML02 On 10/12/2026 Spot Bond			7.57000	109.39409	7.59500	109.24962				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MTN07 On 13/07/2022 Spot Bond				100.33216		100.31652				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond				100.19856		100.18286				0.00	5,603,800	635,603,80
Total MTN09 SPOT										0.00	5,603,800	635,603,80
Total For MTN09										0.00	5,603,800	635,603,80
MTN10 On 11/10/2024 Spot Bond				99.23583		99.21948				0.00	0	410,000,00
Total MTN10 SPOT										0.00	0	410,000,00

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 MTN10										0.00	0	410,000,00
MTN11 On 04/06/2021 Spot Bond				100.72449		100.70979				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond				101.34481		101.33074				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond				98.76759		98.75249				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond				99.90687		99.89355				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond				99.90305		99.88920				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond				100.21809		100.20333				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond				99.24750		99.23279				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond				99.41061		99.39609				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond				100.83333		100.81897				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond				100.63979		100.62483				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond				102.06804		102.05217				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond				100.07844		100.06273				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.52000	103.18341	7.54500	103.05809				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond				100.08515		100.06810				0.00	0	830,000,00
Total MTN24 SPOT										0.00	0	830,000,00
Total For MTN24										0.00	0	830,000,00
MTNC2 On 11/05/2021 Spot Bond				99.88265		99.86798				0.00	0	
Total MTNC22 SPOT										0.00	0	
Total For MTNC22										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR(On 22/02/2021 Spot Bond				101.04779		101.03276				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR(On 22/11/2021 Spot Bond				101.02816		101.01340				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond				101.02816		101.01340				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond				101.10685		101.09099				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/03/2026 Spot Bond				101.46594		101.45178				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond				101.25457		101.24019				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond				100.69896		100.68334				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N6F26 On 22/03/2021 Spot Bond				100.90208		100.88181				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond				101.28142		101.25754				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond				100.60687		100.59336				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond				100.78274		100.76521				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond				100.93207		100.91111				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond				101.06924		101.04513				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.65000	106.10511	5.61500	106.14947				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.23000	108.77828	6.19500	108.84404				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.45000	108.96459	8.47500	108.82564				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond				100.20379		100.19192				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond				100.21106		100.19852				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond				100.06440		100.05151				0.00	0	
Total NBG03G 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 NBG03G									0.00	0	
NBG04 On 25/10/2022 Spot Bond				100.20019		100.18686			0.00	0	
Total NBG04G SPOT									0.00	0	
Total For NBG04G									0.00	0	
NBG05 On 25/10/2024 Spot Bond				100.12104		100.10725			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.53000	103.99672	5.49500	103.98553			0.00	0	
Total NBK12A SPOT									0.00	0	
Total For NBK12A									0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	103.51946	9.38000	103.49316			0.00	0	
Total NBK12A/R208 SPOT									0.00	0	
Total For NBK12A/R208									0.00	0	
NBK13 On 19/03/2024 Spot Bond			5.79500	114.76001	5.76000	114.84744			0.00	0	400,000.00
Total NBK13A SPOT									0.00	0	400,000.00
Total For NBK13A									0.00	0	400,000.00
NBK14 On 25/06/2021 Spot Bond			4.68000	102.77378	4.64500	102.77468			0.00	0	
Total NBK14A SPOT									0.00	0	
Total For NBK14A									0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.09500	107.83545	5.06000	107.85618			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			5.57000	118.26813	5.59500	118.15408			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17 On 22/04/2026 Spot Bond			6.34000	118.64182	6.36500	118.50147			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			5.62500	106.73496	5.59000	106.76452			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.33000	119.78009	6.35500	119.63595		10,128,000,000,000.00	1,600,000,000	800,000,000	
Total NBK20A SPOT								10,128,000,000,000.00	1,600,000,000	800,000,000	
Total For NBK20A								10,128,000,000,000.00	1,600,000,000	800,000,000	
NBK20 On 25/06/2021 Spot Bond				100.63160		100.61901			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21 On 21/07/2027 Spot Bond			7.37000	116.90287	7.39500	116.73991				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			4.72000	111.18094	4.68500	111.22976				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.05500	121.22847	6.08000	121.09413				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.09500	122.68344	7.12000	122.51026				0.00	0	1,000,000.00
Total NBK24A SPOT										0.00	0	1,000,000.00
Total For NBK24A										0.00	0	1,000,000.00
NBK24 On 11/02/2022 Spot Bond				101.12170		101.10807				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.19000	115.37039	5.15500	115.42582				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond				104.27688		104.26218				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	27.14952	100.00000	27.08877				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26 On 22/04/2026 Spot Bond				103.20873		103.19181				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			7.28000	119.27135	7.30500	119.12905				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.12500	111.34261	5.09000	111.41395				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK29 On 31/07/2026 Spot Bond			6.44000	118.61829	6.46500	118.47069				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.75500	114.95527	5.72000	115.04051				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30I On 18/02/2021 Spot Bond				101.13699		101.12639				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.14000	113.08765	5.84500	111.17481			1,850,400,000,000.00		360,000,000	180,000,00
Total NBK31A SPOT									1,850,400,000,000.00		360,000,000	180,000,00
Total For NBK31A									1,850,400,000,000.00		360,000,000	180,000,00
NBK31I On 17/02/2023 Spot Bond				101.42171		101.40703				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34I On 10/05/2021 Spot Bond				101.32363		101.31068				0.00	0	108,000,00
Total NBK34B SPOT										0.00	0	108,000,00
Total For NBK34B										0.00	0	108,000,00
NBK35I On 10/05/2023 Spot Bond				103.36847		103.35541				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond				102.85663		102.84064				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond				100.53572		100.52469				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.24500	71.89593	9.27000	71.81712				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond				103.34310		103.32697				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond				101.40727		101.39458				0.00	0	62,000,00
Total NBK42B SPOT										0.00	0	62,000,00

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 NBK42B										0.00	0	62,000,00
NBK43I On 20/02/2024 Spot Bond				102.96087		102.94718				0.00	0	130,000,00
Total NBK43B SPOT										0.00	0	130,000,00
Total For NBK43B										0.00	0	130,000,00
NBK44I On 15/02/2021 Spot Bond				101.01322		101.00348				0.00	0	350,000,00
Total NBK44B SPOT										0.00	0	350,000,00
Total For NBK44B										0.00	0	350,000,00
NBK45I On 15/02/2023 Spot Bond				102.07349		102.06114				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond				102.13840		102.12434				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond				103.65436		103.63823				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond				101.13662		101.12459				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond				101.61554		101.60277				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond				102.38870		102.37504				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond				101.35210		101.34053				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond				101.48192		101.46892				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond				100.67449		100.66109				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond				100.98284		100.96872				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond				100.46897		100.45753				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond				100.02507		100.01255				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond				100.11911		100.10625				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond				99.37110		99.35825				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond				101.24940		101.23718				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond				101.35513		101.34221				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond				99.85862		99.84585				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond				100.68712		100.67177				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			8.41500	110.04142	8.44000	109.94628				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond				100.68113		100.66593				0.00	0	
Total NCLN84 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 NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.45000	109.42146	8.47500	109.32664				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond				100.68712		100.67177				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond				100.69658		100.68102				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond				100.70855		100.69271				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond				103.66767		103.65406				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond				103.80680		103.78638				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond				100.22911		100.21472				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond				102.79913		102.78631				0.00	2,060,000,000	2,060,000,000
Total NGL01 SPOT										0.00	2,060,000,000	2,060,000,000
Total For NGL01										0.00	2,060,000,000	2,060,000,000
NGL01 On 01/07/2025 Spot Bond				101.16609		101.14879				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond				103.89814		103.88452				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond				101.53060		101.51102				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond				102.58985		102.57328				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond				100.84445		100.82748				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond				101.17159		101.15530				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond				100.09461		100.07785				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond				105.35147		105.33057				0.00	0	93,000,00
Total NGL08 SPOT										0.00	0	93,000,00
Total For NGL08										0.00	0	93,000,00
NGLT1 On 01/07/2022 Spot Bond				104.91344		104.89502				0.00	0	1,620,000,00
Total NGLT1A SPOT										0.00	0	1,620,000,00
Total For NGLT1A										0.00	0	1,620,000,00
NGLT1 On 20/10/2023 Spot Bond				103.04885		103.02739				0.00	0	1,220,000,00
Total NGLT1B SPOT										0.00	0	1,220,000,00
Total For NGLT1B										0.00	0	1,220,000,00
NGT10 On 25/03/2024 Spot Bond				102.95557		102.93441				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond				102.69811		102.67579				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond				101.49035		101.46910				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond				99.95500		99.93245				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond				101.65494		101.63288				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	

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 12/05/2021 Spot Bond			13.50000	103.01602	13.50000	102.97927				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond				100.16091		100.13984				0.00	0	710,000,00
Total NHM006 SPOT										0.00	0	710,000,00
Total For NHM006										0.00	0	710,000,00
NHM00 On 16/04/2022 Spot Bond				100.32796		100.30753				0.00	0	1,460,000,00
Total NHM007 SPOT										0.00	0	1,460,000,00
Total For NHM007										0.00	0	1,460,000,00
NHM00 On 26/04/2022 Spot Bond				100.16245		100.14184				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond				101.37112		101.35123				0.00	0	4,370,000,00
Total NHM011 SPOT										0.00	0	4,370,000,00
Total For NHM011										0.00	0	4,370,000,00
NHM01 On 13/06/2022 Spot Bond				101.03032		101.01027				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond				101.20963		101.19326				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond				100.96773		100.94891				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond				99.83409		99.81338				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond				101.07920		101.06254				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond				101.35284		101.33294				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond				101.40015		101.37956				0.00	0	
Total NHM019 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 NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond				101.35034		101.33043				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.35000	200.03300	5.35000	200.00400				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.31000	187.47970	4.32500	187.27971				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.10500	144.65968	3.12000	144.56502				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.02000	103.58284	4.05000	103.34377				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			5.11500	102.20140	5.12000	102.12014				0.00	0	140,000,00
Total NI38 SPOT										0.00	0	140,000,00
Total For NI38										0.00	0	140,000,00
NILB11 On 31/01/2025 Spot Bond			3.21000	144.08481	3.22500	143.99017				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	121,000,00
Total NILB12 SPOT										0.00	0	121,000,00
Total For NILB12										0.00	0	121,000,00
NILB13 On 31/01/2025 Spot Bond			3.60000	141.97254	3.61500	141.87797				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.95500	191.74901	3.97000	191.54569				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.10000	189.99188	4.11500	189.78993				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.23000	100.67339	5.23500	100.59323				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond				100.55003		100.53723				0.00	0	2,500,000,0€
Total NN011 SPOT										0.00	0	2,500,000,0€
Total For NN011										0.00	0	2,500,000,0€
NN014 On 10/09/2024 Spot Bond				102.83569		102.79625				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond				100.82213		100.80944				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond				96.99914		97.03493				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond				131.50181		131.51788				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond				102.99872		102.94031				0.00	0	91,000,0€
Total NN022 SPOT										0.00	0	91,000,0€
Total For NN022										0.00	0	91,000,0€
NN023 On 07/11/2025 Spot Bond				103.16427		103.12172				0.00	0	108,000,0€
Total NN023 SPOT										0.00	0	108,000,0€
Total For NN023										0.00	0	108,000,0€
NN026 On 21/11/2025 Spot Bond				99.72800		99.72800				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond				101.02937		101.01457				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond				102.15851		102.11413				0.00	0	109,000,0€
Total NN034 SPOT										0.00	0	109,000,0€
Total For NN034										0.00	0	109,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN036 On 28/02/2023 Spot Bond				101.44264		101.42304				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond				115.39546		116.20125				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond				101.87760		101.78833				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond				101.04778		101.03275				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond				101.89186		101.82960				0.00	0	118,000,00
Total NN040 SPOT										0.00	0	118,000,00
Total For NN040										0.00	0	118,000,00
NN043 On 03/03/2023 Spot Bond				127.84856		128.81406				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond				99.79185		101.39535				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond				127.66302		128.62712				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond				128.85740		129.91687				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond				100.76972		100.75487				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond				119.37920		120.21488				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond				102.44778		102.32853				0.00	0	
Total NN054 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 NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond				103.23305		103.04541				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond				103.15350		102.82604				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond				100.22554		100.13877				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond				100.81143		100.79576				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 12/06/2025 Spot Bond				100.03365		99.90279				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond				106.01000		106.88000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond				104.11000		104.94000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond				107.74000		108.61000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond				106.54000		107.42000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond				105.08012		105.41547				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF01 On 20/04/2021 Spot Bond				99.89886		99.85999				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF01 On 20/04/2021 Spot Bond				99.89757		99.85862				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF02 On 01/08/2022 Spot Bond				99.69475		99.20712				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 22/04/2021 Spot Bond				99.86241		99.82300				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF02 On 18/11/2021 Spot Bond				100.95317		100.94040				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02 On 09/06/2021 Spot Bond				100.67136		100.65889				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF02 On 14/07/2021 Spot Bond				100.25940		100.24660				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF03 On 01/08/2022 Spot Bond				99.69475		99.20712				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond				125.35529		125.43132				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond				107.74441		107.63635				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond				100.69355		100.68283				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond				85.39653		85.37989				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond				101.01638		101.00179				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A2' On 22/05/2023 Spot Bond				101.01841		101.00379				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2' On 22/05/2021 Spot Bond				100.94943		100.93577				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1' On 22/05/2052 Spot Bond				100.75250		100.74095				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1' On 22/05/2052 Spot Bond				111.88283		111.86615				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2' On 22/05/2023 Spot Bond				101.09713		101.08141				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2' On 22/05/2022 Spot Bond				101.04786		101.03283				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1' On 22/05/2052 Spot Bond				100.84087		100.82807				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1' On 22/05/2052 Spot Bond				114.05710		114.03874				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D' On 22/05/2052 Spot Bond				100.87032		100.85711				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02' On 31/10/2022 Spot Bond			6.30000	112.84078	6.26500	112.88207				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02' On 31/05/2023 Spot Bond			2.62500	196.73634	2.62500	196.72224				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02' On 30/11/2028 Spot Bond			8.69000	122.06319	8.71500	121.87710				0.00	0	
Total NRA028 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 NRA028										0.00	0	
NRA02 On 30/11/2028 Spot Bond			100.00000	14.31319	100.00000	14.28134				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond				101.05705		101.04322				0.00	0	56,000,00
Total NTC21 SPOT										0.00	0	56,000,00
Total For NTC21										0.00	0	56,000,00
NTC22 On 15/02/2021 Spot Bond				101.07767		101.06603				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond				101.12493		101.11072				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond				100.57996		100.56686				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond				101.07123		101.05924				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond				100.15762		100.14335				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond				100.69884		100.68539				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond				100.70851		100.69486				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond				100.58957		100.57632				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				100.81852		100.80374				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond				100.70752		100.69272				0.00	0	20,300,000,00
Total NTC32 SPOT										0.00	0	20,300,000,00
Total For NTC32										0.00	0	20,300,000,00
OMI01 On 22/11/2022 Spot Bond				100.65892		100.64315				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.48000	109.08890	5.44500	109.11180				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			6.63000	119.50668	6.65500	119.38792		4,243,200,000,000.00			640,000,000	1,850,000,00
Total OML07 SPOT								4,243,200,000,000.00			640,000,000	1,850,000,00
Total For OML07								4,243,200,000,000.00			640,000,000	1,850,000,00
OML09 On 14/09/2022 Spot Bond			5.68000	112.17652	5.64500	112.21523				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			6.95500	121.51193	6.98000	121.38175				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				99.34064		99.32626				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond				99.99257		99.97804				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
PEP01 On 10/03/2023 Spot Bond				100.77958		100.76551				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond				100.80203		100.78754				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM51 On 28/02/2022 Spot Bond				100.94967		100.93500				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
PMM53 On 08/10/2021 Spot Bond				100.38055		100.36607				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond				99.93236		99.91881				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond				100.91416		100.90003				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond				101.05070		101.03622				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond				101.19414		101.17772				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond				101.21463		101.19793				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond				101.23512		101.21814				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			6.67000	119.63134	6.69500	119.47645			805,766,863,422,000.00	1,918,405,826,600	1,286,404,159,300	
Total R186 SPOT									15,766,863,422,000.00	918,405,826,600	286,404,159,300	
Total For R186									15,766,863,422,000.00	918,405,826,600	286,404,159,300	
R197 On 07/12/2023 Spot Bond			1.42500	319.05307	1.42500	319.04061			30,953,850,000,000.00	21,722,000,000	78,344,544,100	
Total R197 SPOT									10,953,850,000,000.00	21,722,000,000	78,344,544,100	
Total For R197									10,953,850,000,000.00	21,722,000,000	78,344,544,100	
R202 On 07/12/2033 Spot Bond			4.35000	220.99108	4.35000	220.96498			722,195,450,000,000.00	395,907,000,000	235,610,325,400	
Total R202 SPOT									22,195,450,000,000.00	395,907,000,000	235,610,325,400	
Total For R202									22,195,450,000,000.00	395,907,000,000	235,610,325,400	
R2023 On 28/02/2023 Spot Bond			4.63000	109.42349	4.59500	109.48077			849,272,336,000,000.00	1,695,307,200,000	1,015,976,900,000	
Total R2023 SPOT									19,272,336,000,000.00	695,307,200,000	1,015,976,900,000	
Total For R2023									19,272,336,000,000.00	695,307,200,000	1,015,976,900,000	
R2030 On 31/01/2030 Spot Bond			8.72000	95.64078	8.74500	95.46917			935,225,186,928,000.00	2,286,149,677,400	1,716,229,631,900	
Total R2030 SPOT									15,225,186,928,000.00	286,149,677,400	716,229,631,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For R2030									15,225,186,928,000.00	286,149,677,400	716,229,631,90
R2032 On 31/03/2032 Spot Bond			9.65500	93.36652	9.67500	93.21641			015,140,314,848,500.00	726,581,078,700	1,015,234,335,30
Total R2032 SPOT									15,140,314,848,500.00	726,581,078,700	015,234,335,30
Total For R2032									15,140,314,848,500.00	726,581,078,700	015,234,335,30
R2035 On 28/02/2035 Spot Bond			10.44000	92.40168	10.42500	92.47597			033,084,828,712,000.00	769,452,569,800	1,698,959,141,10
Total R2035 SPOT									13,084,828,712,000.00	769,452,569,800	698,959,141,10
Total For R2035									13,084,828,712,000.00	769,452,569,800	698,959,141,10
R2037 On 31/01/2037 Spot Bond			10.69500	83.42345	10.67500	83.53193			395,196,907,837,000.00	1,065,469,556,600	1,147,807,820,60
Total R2037 SPOT									15,196,907,837,000.00	065,469,556,600	147,807,820,60
Total For R2037									15,196,907,837,000.00	065,469,556,600	147,807,820,60
R2040 On 31/01/2040 Spot Bond			10.81500	85.56087	10.79500	85.67743			456,629,090,000,000.00	134,686,000,000	1,294,396,282,80
Total R2040 SPOT									16,629,090,000,000.00	134,686,000,000	294,396,282,80
Total For R2040									16,629,090,000,000.00	134,686,000,000	294,396,282,80
R2044 On 31/01/2044 Spot Bond			10.87500	82.24254	10.86500	82.28978			191,398,750,000,000.00	477,370,000,000	1,056,749,551,50
Total R2044 SPOT									11,398,750,000,000.00	477,370,000,000	056,749,551,50
Total For R2044									11,398,750,000,000.00	477,370,000,000	056,749,551,50
R2048 On 28/02/2048 Spot Bond			10.79000	85.95001	10.78000	85.99874			996,742,078,500,000.00	1,389,874,150,000	1,513,799,669,70
Total R2048 SPOT									16,742,078,500,000.00	389,874,150,000	513,799,669,70
Total For R2048									16,742,078,500,000.00	389,874,150,000	513,799,669,70
R208 On 31/03/2021 Spot Bond			3.75000	102.78365	3.75000	102.77314			382,500,000,000,000.00	102,000,000,000	495,650,000,00
Total R208 SPOT									12,500,000,000,000.00	102,000,000,000	495,650,000,00
Total For R208									12,500,000,000,000.00	102,000,000,000	495,650,000,00
R209 On 31/03/2036 Spot Bond			10.35000	71.11779	10.34000	71.15621			042,917,000,000,000.00	390,620,000,000	833,303,249,00
Total R209 SPOT									12,917,000,000,000.00	390,620,000,000	333,303,249,00
Total For R209									12,917,000,000,000.00	390,620,000,000	333,303,249,00
R210 On 31/03/2028 Spot Bond			3.60000	196.13007	3.61500	195.92340			36,360,000,000,000.00	10,100,000,000	115,208,674,90
Total R210 SPOT									16,360,000,000,000.00	10,100,000,000	115,208,674,90
Total For R210									16,360,000,000,000.00	10,100,000,000	115,208,674,90
R212 On 31/01/2022 Spot Bond			0.91000	170.22708	0.92000	170.20608			9,919,000,000,000.00	10,900,000,000	321,596,000,00
Total R212 SPOT									9,919,000,000,000.00	10,900,000,000	321,596,000,00
Total For R212									9,919,000,000,000.00	10,900,000,000	321,596,000,00
R213 On 28/02/2031 Spot Bond			9.23500	88.55664	9.24000	88.50536			428,249,615,411,500.00	262,939,860,900	752,822,977,80
Total R213 SPOT									28,249,615,411,500.00	262,939,860,900	752,822,977,80
Total For R213									28,249,615,411,500.00	262,939,860,900	752,822,977,80
R214 On 28/02/2041 Spot Bond			10.72500	68.23708	10.72000	68.24680			226,658,234,717,500.00	1,326,494,940,300	991,033,852,70

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 R214 SPOT										26,658,234,717,500.00	326,494,940,300	391,033,852,70
Total For R214										26,658,234,717,500.00	326,494,940,300	391,033,852,70
RDFB0 On 30/09/2021 Spot Bond			100.98424			100.97105				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond			100.92561			100.91090				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond			100.44292			100.42794				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond			98.32107			98.30382				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2021 Spot Bond			100.69939			100.68569				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1 On 12/03/2023 Spot Bond			99.16382			99.14823				0.00	0	105,000,00
Total RDFB14 SPOT										0.00	0	105,000,00
Total For RDFB14										0.00	0	105,000,00
RDFB1 On 05/12/2023 Spot Bond			101.07958			101.06566				0.00	1,000,000,000	500,000,00
Total RDFB15 SPOT										0.00	1,000,000,000	500,000,00
Total For RDFB15										0.00	1,000,000,000	500,000,00
RDFB1 On 11/02/2022 Spot Bond			99.01105			98.99607				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond			98.65388			98.63992				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond			97.76452			97.75103				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond			100.49278			100.47911				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB21 On 22/03/2024 Spot Bond				100.61904		100.60493				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond				100.64825		100.63345				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond				100.53288		100.51836				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond				98.22432		98.20709				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond				96.76706		96.75210				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond				101.08419		101.07005				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond				100.81091		100.79598				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond				100.52642		100.50265				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/03/2021 Spot Bond				100.55698		100.53903				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED14 On 17/03/2021 Spot Bond				100.47502		100.45979				0.00	0	
Total RED142 SPOT										0.00	0	
Total For RED142										0.00	0	
RED16 On 07/12/2021 Spot Bond				100.93453		100.90984				0.00	4,000,000,000	2,000,000,000
Total RED161 SPOT										0.00	4,000,000,000	2,000,000,000
Total For RED161										0.00	4,000,000,000	2,000,000,000
RED30 On 16/09/2021 Spot Bond				101.07161		101.04950				0.00	0	
Total RED301 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 RED301										0.00	0	
RED40: On 29/01/2024 Spot Bond				101.02821		101.00318				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond				101.35529		101.33189				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond				101.00859		100.99410				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60: On 09/03/2022 Spot Bond				101.49207		101.47184				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70: On 17/04/2023 Spot Bond				100.44547		100.41756				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond				100.50354		100.47199				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond				101.10812		101.09384				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond				100.31503		100.30020				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond				99.45925		99.44338				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond				100.23018		100.21482				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond				100.19117		100.17510				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RMBI0€ On 24/07/2038 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 RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW21 On 21/04/2021 Spot Bond			5.00500	103.88810	4.97000	103.88169				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.28000	109.72874	6.24500	109.80495				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.10500	97.09037	11.11000	97.03655				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			4.93000	110.46539	4.89500	110.49736				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				100.52089		100.50360				0.00	0	
Total SBK25 SPOT										0.00	0	
Total For SBK25										0.00	0	
SBK26 On 25/04/2021 Spot Bond			5.70000	104.79936	5.66500	104.79133				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond				100.02314		100.01011				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond				101.12629		101.11516				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.42000	103.33807	4.38500	103.33950				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.16500	119.48396	6.19000	119.34114				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS21 On 15/05/2026 Spot Bond				105.03843		105.02184				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.30000	118.01512	5.26500	118.10375				0.00	0	420,000,00
Total SBS27 SPOT										0.00	0	420,000,00
Total For SBS27										0.00	0	420,000,00
SBS3 On 25/05/2026 Spot Bond			6.26000	110.21668	6.28500	110.08068				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			6.66500	117.35821	6.69000	117.19688			9,997,500,000,000.00		1,500,000,000	1,000,000,00
Total SBS31 SPOT									9,997,500,000,000.00	1,500,000,000	1,000,000,00	
Total For SBS31									9,997,500,000,000.00	1,500,000,000	1,000,000,00	
SBS34 On 19/09/2024 Spot Bond			5.43500	118.96022	5.46000	118.85394				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.73500	111.92901	5.76000	111.81732				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			7.90000	111.62275	7.90500	111.56478				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.37500	105.07806	4.34000	105.09301				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.78000	111.00286	4.74500	111.05071				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			5.93000	121.74491	5.95000	121.63365				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			6.80500	123.95435	6.83000	123.78000				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond				101.12232		101.11232				0.00	0	
Total SBS45 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 SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.88000	116.01146	4.84500	116.06809				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond				102.84217		102.82943				0.00	0	450,000,00
Total SBS47 SPOT										0.00	0	450,000,00
Total For SBS47										0.00	0	450,000,00
SBS49 On 31/01/2022 Spot Bond				100.77969		100.76830				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.65000	104.68234	4.61500	104.70388				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.22000	112.54679	5.24500	112.45711				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond				103.97936		103.96231				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond				103.48507		103.46897				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond				101.61790		101.59872				0.00	600,000,000	636,000,00
Total SBS55 SPOT										0.00	600,000,000	636,000,00
Total For SBS55										0.00	600,000,000	636,000,00
SBS56 On 12/06/2022 Spot Bond			4.57500	106.97560	4.54000	107.00975				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond				102.62061		102.60673				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond				103.84982		103.83328				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond				100.89939		100.88555				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond				100.85521		100.84279				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond				100.67538		100.66219				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond				100.67335		100.65924				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond				100.41341		100.40008				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond				100.96435		100.95212				0.00	500,000,000	500,000,000
Total SBS66 SPOT										0.00	500,000,000	500,000,000
Total For SBS66										0.00	500,000,000	500,000,000
SBS67 On 26/06/2029 Spot Bond				101.52885		101.51397				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond				101.06951		101.05660				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond				100.90838		100.89394				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.83500	315.62177	1.83500	315.60592			73,400,000,000.00		40,000,000	130,000,000
Total SBSI11 SPOT									73,400,000,000.00		40,000,000	130,000,000
Total For SBSI11									73,400,000,000.00		40,000,000	130,000,000
SBSI14 On 07/12/2033 Spot Bond			5.40000	199.04973	5.40000	199.02062			0.00		0	
Total SBSI14 SPOT									0.00		0	
Total For SBSI14									0.00		0	
SBT101 On 31/03/2022 Spot Bond				104.21933		104.20113				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT102 On 30/09/2022 Spot Bond				104.82132		104.80181				0.00	1,400,000,000	720,976,10
Total SBT102 SPOT										0.00	1,400,000,000	720,976,10
Total For SBT102										0.00	1,400,000,000	720,976,10
SBT103 On 31/03/2024 Spot Bond				103.97378		103.95292				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond				101.79580		101.77333				0.00	0	500,000,00
Total SBT104 SPOT										0.00	0	500,000,00
Total For SBT104										0.00	0	500,000,00
SBT201 On 13/02/2023 Spot Bond				101.91527		103.56338				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond				99.67326		99.65637				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.73000	111.05307	6.69500	111.12705				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond				100.26962		100.25285				0.00	0	400,000,00
Total SBT204 SPOT										0.00	0	400,000,00
Total For SBT204										0.00	0	400,000,00
SBT206 On 31/01/2025 Spot Bond				98.63677		98.62176				0.00	38,000,000	38,000,00
Total SBT206 SPOT										0.00	38,000,000	38,000,00
Total For SBT206										0.00	38,000,000	38,000,00
SBT207 On 25/06/2025 Spot Bond				105.20679		105.18638				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond				101.09553		101.07876				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI005 On 10/07/2021 Spot Bond				100.57883		100.55371				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond				99.12174		99.09709				0.00	0	
Total SGI006 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 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				101.54793		101.53425				0.00	0	54,000,00
Total SLI4 SPOT										0.00	0	54,000,00
Total For SLI4										0.00	0	54,000,00
SLRA2 On 15/08/2021 Spot Bond				101.14598		101.13110				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond				101.09629		101.08205				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond				101.26177		101.24856				0.00	0	68,000,00
Total SLRA5 SPOT										0.00	0	68,000,00
Total For SLRA5										0.00	0	68,000,00
SLRA6 On 15/11/2023 Spot Bond				101.13951		101.12472				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond				101.20000		101.18443				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond				101.21514		101.19938				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond				101.10714		101.09276				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond				101.21514		101.19938				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond				101.39875		101.38064				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond				101.34477		101.32735				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond				100.31482		100.30017				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond				101.25835		101.24204				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT02 On 12/04/2021 Spot Bond				100.64267		100.62972				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.48000	114.29081	6.44500	114.34609				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				101.16298		101.14827				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond				100.93860		100.92354				0.00	0	172,000,00
Total SNT05 SPOT										0.00	0	172,000,00
Total For SNT05										0.00	0	172,000,00
SOLB0 On 12/08/2022 Spot Bond				98.58458		98.56981				0.00	0	1,003,503,10
Total SOLB01 SPOT										0.00	0	1,003,503,10
Total For SOLB01										0.00	0	1,003,503,10
SPDA10 On 21/08/2021 Spot Bond				101.13604		101.12222				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA12 On 21/08/2022 Spot Bond				101.60545		101.59226				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA13 On 21/08/2024 Spot Bond				100.93570		100.92224				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond				101.00769		100.99254				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG00 On 27/09/2023 Spot Bond				100.57835		100.56293				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond				100.74217		100.72761				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond				100.75386		100.74025				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond				100.99286		100.97863				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond				100.33197		100.31804				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond				100.37658		100.36206				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond				100.89274		100.87837				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond				100.78617		100.77348				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond				102.53188		102.51661				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN00 On 31/03/2021 Spot Bond			5.29500	102.54197	5.26000	102.53277				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00 On 31/03/2021 Spot Bond			5.29500	102.54197	5.26000	102.53277				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.76500	141.08964	3.78000	140.99511				0.00	0	492,000,00
Total SSN011 SPOT										0.00	0	492,000,00

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 SSN011										0.00	0	492,000,00
SSN01: On 21/12/2026 Spot Bond			6.64500	119.76480	6.67000	119.60978				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			8.72500	91.60392	8.73000	91.55175				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond				97.60865		97.59198				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03: On 01/06/2021 Spot Bond				101.05704		101.04046				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN04: On 13/10/2023 Spot Bond				100.32073		100.30563				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			6.03000	112.24392	5.99500	112.31644				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.06500	102.87444	5.07000	102.79268				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond				98.44460		98.43057				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond				100.03285		100.01642				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond				100.95348		100.93800				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			2.45500	310.51879	2.45500	310.49797				0.00	0	140,000,00
Total SSN050 SPOT										0.00	0	140,000,00
Total For SSN050										0.00	0	140,000,00
SSN05: On 26/10/2022 Spot Bond				100.12020		100.10487				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond				100.00003		99.98615				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN058 On 05/10/2022 Spot Bond				100.37674		100.36393				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/03/2028 Spot Bond			4.82000	181.53581	4.83500	181.34049				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN061 On 31/01/2025 Spot Bond			3.15000	144.41298	3.16500	144.31834				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.26500	100.21380	5.27000	100.13397				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			4.56000	99.56938	4.59000	99.33922				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			4.78000	181.99410	4.79500	181.79842				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond				100.96332		100.94839				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond				100.94379		100.92917				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond				100.89580		100.88193				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07: On 15/06/2023 Spot Bond				100.76805		100.75297				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond				100.74899		100.73429				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond				100.00000		100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond				100.00000		100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond				100.67806		100.66300				0.00	0	100,000,00
Total SSN077 SPOT										0.00	0	100,000,00
Total For SSN077										0.00	0	100,000,00
SSN07: On 13/07/2023 Spot Bond				100.32818		100.31273				0.00	0	97,000,00
Total SSN078 SPOT										0.00	0	97,000,00
Total For SSN078										0.00	0	97,000,00
SSN07: On 31/07/2021 Spot Bond				94.84200		94.95400				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 27/08/2024 Spot Bond				101.02498		101.00967				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond				100.83212		100.81604				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond				99.97132		99.95700				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.22500	202.51706	5.22500	202.48838				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond				99.39573		99.38160				0.00	0	
Total SSN089 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 SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond				100.02554		100.01277				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond				100.02703		100.01352				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond				100.80282		100.78965				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond				101.06954		101.05296				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond				100.88868		100.87337				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.38500	91.77664	9.41000	91.61209				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond				100.80704		100.79454				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond				100.82092		100.80251				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 04/06/2021 Spot Bond				100.74719		100.73502				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.82500	181.47861	4.84000	181.28333				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.40500	198.95174	5.40500	198.92260				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.24000	109.94827	7.26500	109.82539				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond				100.99864		100.98430				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	102.29953	8.55000	102.27587				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond				100.75368		100.74075				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond				100.84119		100.82905				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond				100.79759		100.78601				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
TFS142 On 28/10/2021 Spot Bond				100.10131		100.03690				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond				100.37678		100.36225				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond				100.82380		100.81071				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond				100.02475		100.01238				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS153 On 06/07/2021 Spot Bond				100.38629		100.37357				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond				101.35923		101.34658				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	

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 03/09/2021 Spot Bond				100.68428		100.67151				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond				100.94038		100.92762				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond				101.69249		101.68028				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond				100.44704		100.43417				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond				101.45193		101.43924				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond				101.17463		101.16291				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond				100.40085		100.38793				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond				100.33584		100.32304				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond				100.83514		100.82175				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond				100.23624		100.22385				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond				100.24914		100.23607				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH10A7										0.00	0	
TH14A: On 21/11/2021 Spot Bond				101.02619		101.01146				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A: On 21/11/2021 Spot Bond			5.02500	105.95755	4.99000	105.97105				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A: On 21/11/2021 Spot Bond				101.52569		101.51288				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A: On 21/11/2021 Spot Bond			5.18500	105.10253	5.15000	105.11551				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B: On 21/11/2021 Spot Bond				101.14619		101.12977				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond				101.24263		101.22756				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond				101.06357		101.04831				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond				101.63218		101.61566				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond				101.67110		101.65539				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond				101.18159		101.16468				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond				101.83404		101.80793				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond				102.78293		102.76065				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond				102.50338		102.48117				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond				100.96709		100.95301				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	101.97900	9.82000	101.95200				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond				100.85309		100.83905				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond				100.93177		100.91837				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond				100.88648		100.87368				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond				101.02231		101.00763				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond				101.34742		101.33338				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond				101.41551		101.40183				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond				101.11479		101.09882				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond				101.59696		101.58199				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15C: On 21/11/2022 Spot Bond				101.06757		101.05226				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond				102.92900		102.90646				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond				102.00271		101.98056				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond				101.48649		101.46529				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond				100.90224		100.88925				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond				100.93964		100.92613				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	103.82190	8.49000	103.79845				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond				100.94751		100.93388				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond				100.94948		100.93583				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond				100.89604		100.88308				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond				100.93935		100.92578				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	102.29744	5.76000	102.26517				0.00	0	
Total TH16A9 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 TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond				100.98688		100.97270				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond				101.05772		101.04255				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond				101.05743		101.04220				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond				101.04788		101.03285				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond				101.14232		101.12596				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond				101.11252		101.09652				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond				101.47073		101.44976				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond				101.63779		101.61446				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond				101.53531		101.51337				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TL22 On 04/03/2021 Spot Bond				100.84796		100.83493				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond				100.59080		100.57616				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.77000	108.64167	5.73500	108.67871				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.93000	112.25245	6.89500	112.34634				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond				101.86734		101.85237				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond				100.54613		100.53183				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.12000	110.33566	7.14500	110.22039				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond				99.63716		99.62173				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond				100.63827		100.62452				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond				100.79150		100.77721				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond				99.91770		99.90400				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.64000	112.94865	6.60500	113.02087			2,689,200,000,000.00		405,000,000	2,649,919,900
Total TN23 SPOT									2,689,200,000,000.00		405,000,000	2,649,919,900
Total For TN23									2,689,200,000,000.00		405,000,000	2,649,919,900
TN23/R On 06/11/2023 Spot Bond			100.00000	22.74167	100.00000	22.69079				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.14000	109.40973	8.16500	109.28970				0.00	0	13,952,456,900
Total TN25 SPOT										0.00	0	13,952,456,900
Total For TN25										0.00	0	13,952,456,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
TN25/R On 19/08/2025 Spot Bond			100.00000	16.02889	100.00000	15.99361				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			8.45000	104.25471	8.47500	104.10204				0.00	0	13,288,590,10
Total TN27 SPOT										0.00	0	13,288,590,10
Total For TN27										0.00	0	13,288,590,10
TN27/R On 14/11/2027 Spot Bond			100.00000	11.04486	100.00000	11.02014				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.35000	104.24805	10.37500	104.06770				0.00	0	2,200,000,00
Total TN30 SPOT										0.00	0	2,200,000,00
Total For TN30										0.00	0	2,200,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	119.97506	8.00000	119.94921				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.16500	92.92572	12.16000	92.92942			158,868,817,500.00		13,059,500	2,493,059,50
Total TN40 SPOT									158,868,817,500.00		13,059,500	2,493,059,50
Total For TN40									158,868,817,500.00		13,059,500	2,493,059,50
TN40/R On 09/10/2040 Spot Bond			10.75000	103.42297	10.75000	103.39323				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TRA3A On 14/11/2022 Spot Bond				99.82816		99.81233				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.74000	107.48618	5.70500	107.53000				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond				101.06941		101.05535				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond				101.40968		101.39142				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond				100.24039		100.22136				0.00	0	
Total TRA3B2 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 TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond				100.00545		99.99058				0.00	0	34,000,00
Total TRA4A2 SPOT										0.00	0	34,000,00
Total For TRA4A2										0.00	0	34,000,00
TRA4A: On 13/04/2024 Spot Bond				100.31887		100.30385				0.00	0	39,000,00
Total TRA4A3 SPOT										0.00	0	39,000,00
Total For TRA4A3										0.00	0	39,000,00
TRA4A: On 13/04/2024 Spot Bond			6.03000	111.99381	5.99500	112.08154				0.00	0	39,000,00
Total TRA4A4 SPOT										0.00	0	39,000,00
Total For TRA4A4										0.00	0	39,000,00
TRA4A: On 13/04/2022 Spot Bond				100.30309		100.28883				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond				100.31887		100.30385				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	102.65455	8.62000	102.63075				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond				97.29406		97.27519				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond				101.29683		101.27927				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24: On 04/03/2021 Spot Bond				99.45299		99.43413				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24: On 18/03/2021 Spot Bond				99.20913		99.19073				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24: On 08/04/2021 Spot Bond				98.87064		98.85299				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24: On 22/04/2021 Spot Bond				98.77917		98.76352				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP247 On 21/07/2021 Spot Bond				97.83217		97.81926				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP248 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP249 On 06/09/2021 Spot Bond				97.40744		97.39617				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP250 On 16/09/2021 Spot Bond				97.49631		97.48518				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP251 On 09/04/2021 Spot Bond				99.30023		99.28947				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP252 On 17/05/2021 Spot Bond				98.89536		98.88463				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP253 On 26/05/2021 Spot Bond				98.80887		98.79824				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP254 On 29/11/2021 Spot Bond				96.60957		96.59823				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TU1A11 On 31/01/2025 Spot Bond				100.03023		100.01511				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond				100.03983		100.01991				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond				100.88159		100.85968				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TUHF0: On 24/10/2024 Spot Bond				100.16056		100.14239				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC35 On 29/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC354 SPOT										0.00	0	
Total For TWC354										0.00	0	
TWC35 On 09/02/2021 Spot Bond				100.90048		100.89037				0.00	0	
Total TWC355 SPOT										0.00	0	
Total For TWC355										0.00	0	
TWC35 On 16/02/2021 Spot Bond				100.82741		100.81732				0.00	0	
Total TWC356 SPOT										0.00	0	
Total For TWC356										0.00	0	
TWC35 On 26/02/2021 Spot Bond				100.71973		100.70959				0.00	0	
Total TWC357 SPOT										0.00	0	
Total For TWC357										0.00	0	
TWC35 On 11/03/2021 Spot Bond				100.62243		100.61170				0.00	0	
Total TWC358 SPOT										0.00	0	
Total For TWC358										0.00	0	
TWC35 On 18/03/2021 Spot Bond				100.58734		100.57647				0.00	0	
Total TWC359 SPOT										0.00	0	
Total For TWC359										0.00	0	
TWC36 On 13/04/2021 Spot Bond				100.24483		100.23370				0.00	0	
Total TWC360 SPOT										0.00	0	
Total For TWC360										0.00	0	
TWC36 On 20/04/2021 Spot Bond				100.16611		100.15504				0.00	0	
Total TWC361 SPOT										0.00	0	
Total For TWC361										0.00	0	
TWC36 On 26/04/2021 Spot Bond				100.08859		100.07752				0.00	0	
Total TWC362 SPOT										0.00	0	
Total For TWC362										0.00	0	
TWC36 On 30/04/2021 Spot Bond				100.05564	100.00000	100.00000				0.00	0	36,200,000.00
Total TWC363 SPOT										0.00	0	36,200,000.00
Total For TWC363										0.00	0	36,200,000.00
UG21 On 02/03/2021 Spot Bond			6.44000	104.85051	6.40500	104.83491				0.00	0	
Total UG21 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 UG21									0.00	0	
UG26 On 09/03/2026 Spot Bond			8.82000	114.61715	8.84500	114.48267			0.00	0	
Total UG26 SPOT									0.00	0	
Total For UG26									0.00	0	
VKE10 On 08/07/2022 Spot Bond				100.35383		100.33875			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond				100.16889		100.15377			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE12 On 03/05/2021 Spot Bond				100.07236		100.05969			0.00	0	
Total VKE12 SPOT									0.00	0	
Total For VKE12									0.00	0	
VKE13 On 27/08/2021 Spot Bond				100.88540		100.87133			0.00	0	648,300,00
Total VKE13 SPOT									0.00	0	648,300,00
Total For VKE13									0.00	0	648,300,00
VKE14 On 27/08/2023 Spot Bond				101.00013		100.98603			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond				101.02281		101.00952			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond				101.06599		101.05213			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
WHL02 On 02/10/2021 Spot Bond				100.80975		100.79755			0.00	0	
Total WHL02 SPOT									0.00	0	
Total For WHL02									0.00	0	
WHL03 On 02/10/2023 Spot Bond				100.53212		100.51790			0.00	0	800,000,00
Total WHL03 SPOT									0.00	0	800,000,00
Total For WHL03									0.00	0	800,000,00
WSP5 On 28/05/2021 Spot Bond			4.45500	103.06591	4.42000	103.06472			0.00	0	200,000,00
Total WSP5 SPOT									0.00	0	200,000,00
Total For WSP5									0.00	0	200,000,00
WSP5/f On 28/05/2021 Spot Bond			100.00000	79.62943	100.00000	79.46354			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total WSP5/R203 SPOT									0.00	0	
Total For WSP5/R203									0.00	0	
Total for SPOT									1.35e+017	881,922,992,776	154,209,056,50
Total for SPOT :									1.35e+017	881,922,992,776	154,209,056,50
Total Futures									1.35e+017	881,923,017,651	154,210,477,60
Total Options									0.00	0	171,50
Grand Total:									1.35e+017	881,923,017,651	154,210,649,20