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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/11/2021

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	04/11/2021	Bond Future			11.48500	75.66010	11.48500	75.66010			0.00	0	
ES33	On	03/02/2022	Bond Future			11.50016	77.73581	11.61238	77.15934			0.00	0	26
ES33	On	05/05/2022	Bond Future			11.74026	74.89761	11.85723	74.31445			0.00	0	8
ES33	On	04/08/2022	Bond Future			11.99320	75.77255	12.11533	75.18211			0.00	0	
ES33	On	03/11/2022	Bond Future			12.24760	73.00396	12.37505	72.40631			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/11/2021	Bond Future			11.96000	74.09810	11.96000	74.09810			0.00	0	
ES42	On	03/02/2022	Bond Future			11.96332	76.26187	12.07529	75.60597			0.00	0	3,57
ES42	On	05/05/2022	Bond Future			12.18940	72.92490	12.30633	72.26128			0.00	0	1,15
ES42	On	04/08/2022	Bond Future			12.42086	73.77509	12.54297	73.10338			0.00	0	
ES42	On	03/11/2022	Bond Future			12.65453	70.50166	12.78215	69.82151			0.00	0	
Total ES42 Future												0.00	0	4,72
Total For ES42												0.00	0	4,72
I2025	On	04/11/2021	Bond Future			153.70448	153.70448	153.70448	153.70448			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	03/02/2022	Bond Future			153.93693	153.93693	153.87504	153.87504			0.00	0	5,04
I2025	On	05/05/2022	Bond Future			155.79697	155.79697	155.73477	155.73477			0.00	0	16
I2025	On	04/08/2022	Bond Future			156.10499	156.10499	156.04167	156.04167			0.00	0	
I2025	On	03/11/2022	Bond Future			158.08268	158.08268	158.01882	158.01882			0.00	0	
Total I2025 Future												0.00	0	5,22
Total For I2025												0.00	0	5,22
I2029	On	04/11/2021	Bond Future			112.61070	112.61070	112.61070	112.61070			0.00	0	
I2029	On	03/02/2022	Bond Future			113.63867	113.63867	113.81863	113.81863			0.00	0	2,80
I2029	On	05/05/2022	Bond Future			113.81462	113.81462	113.99698	113.99698			0.00	0	18
I2029	On	04/08/2022	Bond Future			115.21659	115.21659	115.40128	115.40128			0.00	0	
I2029	On	03/11/2022	Bond Future			115.45355	115.45355	115.64032	115.64032			0.00	0	
Total I2029 Future												0.00	0	2,95
Total For I2029												0.00	0	2,95
I2033	On	04/11/2021	Bond Future			106.90643	106.90643	106.90643	106.90643			0.00	0	
I2033	On	03/02/2022	Bond Future			107.82193	107.82193	108.07314	108.07314			0.00	0	7,38
I2033	On	05/05/2022	Bond Future			107.84640	107.84640	108.10103	108.10103			0.00	0	2,12
I2033	On	04/08/2022	Bond Future			109.17489	109.17489	109.43271	109.43271			0.00	0	
I2033	On	03/11/2022	Bond Future			109.25451	109.25451	109.51529	109.51529			0.00	0	
Total I2033 Future												0.00	0	9,51
Total For I2033												0.00	0	9,51
I2038	On	04/11/2021	Bond Future			120.54886	120.54886	120.54886	120.54886			0.00	0	
I2038	On	03/02/2022	Bond Future			120.39393	120.39393	120.14324	120.14324			55,862,783.52	464	5,62
I2038	On	05/05/2022	Bond Future			121.84876	121.84876	121.59533	121.59533			0.00	0	6,2
I2038	On	04/08/2022	Bond Future			121.53729	121.53729	121.28026	121.28026			0.00	0	
I2038	On	03/11/2022	Bond Future			123.07741	123.07741	122.81734	122.81734			0.00	0	
Total I2038 Future												55,862,783.52	464	6,30
Total For I2038												55,862,783.52	464	6,30
I2046	On	04/11/2021	Bond Future			107.70750	107.70750	107.70750	107.70750			0.00	0	
I2046	On	03/02/2022	Bond Future			108.95069	108.95069	108.93650	108.93650			0.00	0	15,50
I2046	On	05/05/2022	Bond Future			108.38631	108.38631	108.37209	108.37209			0.00	0	1,2
I2046	On	04/08/2022	Bond Future			109.72153	109.72153	109.70716	109.70716			0.00	0	
I2046	On	03/11/2022	Bond Future			109.19064	109.19064	109.17565	109.17565			0.00	0	
Total I2046 Future												0.00	0	15,67
Total For I2046												0.00	0	15,67
I2050	On	04/11/2021	Bond Future			110.83887	110.83887	110.83887	110.83887			0.00	0	
I2050	On	03/02/2022	Bond Future			110.34185	110.34185	110.12176	110.12176			0.00	0	8,28
I2050	On	05/05/2022	Bond Future			111.67519	111.67519	111.45267	111.45267			0.00	0	3,2
I2050	On	04/08/2022	Bond Future			111.03816	111.03816	110.81267	110.81267			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	03/11/2022	Bond Future			112.44520	112.44520	112.21702	112.21702			0.00	0	
Total I2050 Future												0.00	0	8,66
Total For I2050												0.00	0	8,66
R186	On	04/11/2021	Bond Future			8.20500	113.45815	8.20500	113.45815		5.65	0.00	0	
R186	On	03/02/2022	Bond Future			8.26901	110.18266	8.36236	109.79560		6.00	50,243,292.96	456	57,13
R186	On	05/05/2022	Bond Future			8.50953	111.48756	8.60940	111.09624		5.75	0.00	0	4,40
R186	On	04/08/2022	Bond Future			8.77651	107.49966	8.88381	107.10327		5.87	0.00	0	
R186	On	03/11/2022	Bond Future			9.04974	108.88980	9.16517	108.48913		5.72	0.00	0	
Total R186 Future												50,243,292.96	456	61,53
R186	On	03/02/2022	Bond Future	7.28	Call			125.93000	0.12593	159,510	5.93	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			4,721.91000	4.72191	4,368,430	5.93	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			128.89000	0.12889	163,170	5.93	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			4,681.31000	4.68131	4,328,530	5.93	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			131.91000	0.13191	166,900	5.92	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			4,640.78000	4.64078	4,288,710	5.92	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			294.07000	0.29407	351,500	5.21	0.00	0	3,60
R186	On	05/05/2022	Bond Future	7.48	Put			4,825.49000	4.82549	4,491,600	5.21	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			1,203.26000	1.20326	1,361,060	5.55	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			2,421.40000	2.42140	2,187,880	5.55	0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			69.18000	0.06918	85,720	5.38	0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			7,742.51000	7.74251	7,367,730	5.38	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			205.38000	0.20538	247,900	5.26	0.00	0	43
R186	On	05/05/2022	Bond Future	7.28	Put			5,564.04000	5.56404	5,215,240	5.26	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			1,288.73000	1.28873	1,453,530	5.57	0.00	0	43
R186	On	05/05/2022	Bond Future	8.35	Put			2,308.85000	2.30885	2,082,330	5.57	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			600.10000	0.60010	699,820	5.25	0.00	0	43
R186	On	05/05/2022	Bond Future	7.88	Put			3,499.70000	3.49970	3,208,100	5.25	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			945.67000	0.94567	1,080,970	5.44	0.00	0	43
R186	On	05/05/2022	Bond Future	8.14	Put			2,800.55000	2.80055	2,544,530	5.44	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Call			3,150.11000	3.15011	3,421,680	5.95	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			948.27000	0.94827	828,520	5.95	0.00	0	43
R186	On	05/05/2022	Bond Future	8.31	Call			1,220.02000	1.22002	1,379,220	5.55	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			2,398.52000	2.39852	2,166,400	5.55	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			1,236.92000	1.23692	1,397,510	5.56	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			2,375.80000	2.37580	2,145,070	5.56	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			1,845.12000	1.84512	2,050,000	5.71	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			1,725.58000	1.72558	1,539,140	5.71	0.00	0	4,03
R186	On	05/05/2022	Bond Future	8.94	Call			2,525.78000	2.52578	2,769,660	5.83	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			1,243.08000	1.24308	1,095,640	5.83	0.00	0	43

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	On	04/08/2022	Bond Future	7.96	Put		4,162.83000	4.16283	3,866,250	5.20	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call		886.96000	0.88696	1,005,550	5.31	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put		3,711.42000	3.71142	3,433,620	5.31	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put		3,661.75000	3.66175	3,386,250	5.33	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call		4,275.03000	4.27503	4,562,180	6.33	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put		1,035.68000	1.03568	926,440	6.33	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call		131.35000	0.13135	158,300	5.04	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put		7,528.88000	7.52888	7,159,440	5.04	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call		688.41000	0.68841	788,220	5.20	0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.14	Call		900.14000	0.90014	1,019,880	5.32	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put		3,686.52000	3.68652	3,409,870	5.32	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		913.44000	0.91344	1,034,330	5.33	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		1,432.55000	1.43255	1,581,300	5.43	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		3,625.75000	3.62575	3,373,830	5.43	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		1,446.52000	1.44652	1,596,200	5.43	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		3,604.19000	3.60419	3,353,200	5.43	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		1,418.26000	1.41826	1,566,060	5.42	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		3,647.01000	3.64701	3,394,140	5.42	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											50,243,292.96	456	86,25
R197	On	04/11/2021	Bond Future			326.86014	326.86014	326.86014	326.86014		0.00	0	
R197	On	03/02/2022	Bond Future			322.17897	322.17897	322.35270	322.35270		5,799,221.46	18	1,00
R197	On	05/05/2022	Bond Future			326.07175	326.07175	326.24853	326.24853		0.00	0	20
R197	On	04/08/2022	Bond Future			321.72925	321.72925	321.90676	321.90676		0.00	0	
R197	On	03/11/2022	Bond Future			325.80658	325.80658	325.98691	325.98691		0.00	0	
Total R197 Future											5,799,221.46	18	1,31
Total For R197											5,799,221.46	18	1,31
R202	On	04/11/2021	Bond Future			238.00069	238.00069	238.00069	238.00069		0.00	0	
R202	On	03/02/2022	Bond Future			236.48622	236.48622	236.45620	236.45620		0.00	0	7,80
R202	On	05/05/2022	Bond Future			239.34344	239.34344	239.31367	239.31367		0.00	0	40
R202	On	04/08/2022	Bond Future			237.85153	237.85153	237.82085	237.82085		0.00	0	
R202	On	03/11/2022	Bond Future			240.86525	240.86525	240.83455	240.83455		0.00	0	
Total R202 Future											0.00	0	8,25
Total For R202											0.00	0	8,25
R203	On	04/11/2021	Bond Future			5.44500	104.35591	5.44500	104.35591	1.41	0.00	0	
R203	On	03/02/2022	Bond Future			5.63296	105.58130	5.66695	105.54638	1.33	5,806,971.50	55	13,40
R203	On	05/05/2022	Bond Future			5.89783	102.92110	5.94226	102.88608	1.12	0.00	0	70
R203	On	04/08/2022	Bond Future			6.38082	104.12884	6.44586	104.09315	0.85	0.00	0	
R203	On	03/11/2022	Bond Future			7.46206	101.54979	7.57899	101.51418	0.60	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2023 Future												5,806,971.50	55	14,21
R2023	On	03/02/2022	Bond Future	5.06	Call			29.34000	0.02934	33,010	0.99	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			655.68000	0.65568	624,430	0.99	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			30.76000	0.03076	34,570	0.99	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			646.74000	0.64674	615,630	0.99	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			32.34000	0.03234	36,300	0.99	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			637.95000	0.63795	606,990	0.99	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			492.27000	0.49227	514,090	1.13	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			203.19000	0.20319	189,990	1.13	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			481.25000	0.48125	502,830	1.13	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			207.86000	0.20786	194,420	1.13	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			486.75000	0.48675	508,450	1.13	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			205.51000	0.20551	192,190	1.13	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			348.35000	0.34835	324,960	0.61	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			129.47000	0.12947	141,950	0.62	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			347.06000	0.34706	323,850	0.62	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			121.08000	0.12108	133,190	0.60	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			349.68000	0.34968	326,100	0.60	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			125.25000	0.12525	137,550	0.61	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			64.70000	0.06470	72,650	0.51	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			467.82000	0.46782	440,160	0.51	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			65.68000	0.06568	73,700	0.51	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			465.73000	0.46573	438,140	0.51	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			64.04000	0.06404	71,920	0.51	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			470.22000	0.47022	442,490	0.51	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												5,806,971.50	55	14,21
R2030	On	04/11/2021	Bond Future			9.64500	92.97580	9.64500	92.97580		9.14	0.00	0	
R2030	On	03/02/2022	Bond Future			9.64791	91.14680	9.75505	90.59663		9.52	51,406,795.20	564	84,42
R2030	On	05/05/2022	Bond Future			9.86818	92.22668	9.98042	91.67029		9.05	0.00	0	14,72
R2030	On	04/08/2022	Bond Future			10.10866	89.28770	10.22661	88.72443		9.00	0.00	0	
R2030	On	03/11/2022	Bond Future			10.33770	90.44877	10.46141	89.87888		8.84	0.00	0	
Total R2030 Future												51,406,795.20	564	99,12
R2030	On	03/02/2022	Bond Future	8.39	Call			64.15000	0.06415	87,530	8.83	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put			7,405.38000	7.40538	6,878,590	8.83	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			242.32000	0.24232	314,080	8.79	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put			5,027.54000	5.02754	4,549,130	8.79	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Call			475.45000	0.47545	595,190	9.00	0.00	0	4,00
R2030	On	03/02/2022	Bond Future	9.35	Put			2,938.84000	2.93884	2,567,660	9.22	0.00	0	10

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	03/02/2022	Bond Future	9.43	Call		981.76000	0.98176	1,181,270	9.29	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		2,664.22000	2.66422	2,313,560	9.29	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call		1,001.05000	1.00105	1,203,160	9.30	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		2,631.16000	2.63116	2,283,100	9.30	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		2,598.37000	2.59837	2,252,910	9.31	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call		1,337.72000	1.33772	1,581,840	9.42	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put		2,135.31000	2.13531	1,829,260	9.42	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call		1,785.51000	1.78551	2,076,790	9.54	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put		1,658.00000	1.65800	1,399,110	9.54	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call		836.16000	0.83616	1,015,150	9.22	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Put		3,907.17000	3.90717	3,476,740	9.00	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Call		2,126.15000	2.12615	2,447,800	9.64	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Put		1,388.58000	1.38858	1,160,060	9.64	0.00	0	8,00
R2030	On	03/02/2022	Bond Future	10.85	Call		5,688.61000	5.68861	6,172,520	10.81	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put		303.65000	0.30365	237,390	10.81	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.45	Call		1,020.58000	1.02058	1,225,290	9.31	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Call		407.45000	0.40745	493,120	8.41	0.00	0	20
R2030	On	05/05/2022	Bond Future	8.81	Put		6,432.42000	6.43242	5,961,700	8.41	0.00	0	
R2030	On	05/05/2022	Bond Future	7.73	Call		43.90000	0.04390	56,630	8.54	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put		12,091.58000	12.09158	11,547,920	8.54	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Call		2,256.46000	2.25646	2,540,140	9.02	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put		2,406.82000	2.40682	2,134,110	9.02	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Call		113.11000	0.11311	142,240	8.52	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.14	Put		9,819.46000	9.81946	9,292,200	8.52	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call		219.61000	0.21961	270,980	8.47	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put		8,090.74000	8.09074	7,585,720	8.47	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call		2,961.50000	2.96150	3,292,530	9.18	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put		1,837.04000	1.83704	1,611,680	9.18	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call		466.96000	0.46696	562,570	8.40	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put		6,064.00000	6.06400	5,603,220	8.40	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Call		1,020.77000	1.02077	1,190,750	8.63	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put		4,203.85000	4.20385	3,817,440	8.63	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	11.04	Call		5,811.01000	5.81101	6,256,160	10.08	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put		769.27000	0.76927	658,030	10.08	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	10.19	Call		2,904.07000	2.90407	3,231,580	9.17	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put		1,876.84000	1.87684	1,647,960	9.17	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call		2,932.72000	2.93272	3,261,990	9.18	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put		1,856.86000	1.85686	1,629,740	9.18	0.00	0	20
R2030	On	04/08/2022	Bond Future	9.56	Put		4,600.50000	4.60050	4,225,840	8.57	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call		218.96000	0.21896	264,780	8.33	0.00	0	80

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/08/2022	Bond Future	8.30	Put		10,018.15000	10.01815	9,500,700	8.33	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call		688.20000	0.68820	803,910	8.35	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put		6,516.95000	6.51695	6,069,390	8.35	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put		1,508.11000	1.50811	1,338,430	9.60	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.54	Call		1,322.71000	1.32271	1,508,170	8.56	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		4,666.56000	4.66656	4,288,750	8.56	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		1,339.44000	1.33944	1,526,480	8.56	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put		4,633.45000	4.63345	4,257,220	8.56	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call		1,356.30000	1.35630	1,544,910	8.57	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call		4,864.99000	4.86499	5,258,580	9.60	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call		2,341.32000	2.34132	2,591,310	8.60	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put		4,019.46000	4.01946	3,699,560	8.60	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call		2,299.52000	2.29952	2,546,750	8.59	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put		4,071.71000	4.07171	3,749,050	8.59	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call		2,320.19000	2.32019	2,568,800	8.60	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put		4,045.34000	4.04534	3,724,060	8.60	0.00	0	
Total R2030 Option											0.00	0	26,92
Total For R2030											51,406,795.20	564	126,07
R2032	On	04/11/2021	Bond Future			10.15000	88.86148	10.15000	88.86148	10.77	0.00	0	
R2032	On	03/02/2022	Bond Future			10.13555	91.17140	10.26300	90.44328	10.50	25,983,849.00	285	109,47
R2032	On	05/05/2022	Bond Future			10.34426	88.10462	10.47722	87.36816	10.39	0.00	0	20,38
R2032	On	04/08/2022	Bond Future			10.56412	89.11900	10.70301	88.37346	9.93	0.00	0	
R2032	On	03/11/2022	Bond Future			10.78339	86.13251	10.92845	85.37807	10.31	0.00	0	
Total R2032 Future											25,983,849.00	285	129,86
R2032	On	03/02/2022	Bond Future	8.91	Call		52.30000	0.05230	78,790	9.26	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		8,212.91000	8.21291	7,511,280	9.26	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		109.26000	0.10926	159,320	9.17	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.14	Put		6,813.27000	6.81327	6,135,210	9.17	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call		379.58000	0.37958	516,970	9.16	0.00	0	1,08
R2032	On	03/02/2022	Bond Future	9.58	Put		4,389.79000	4.38979	3,802,130	9.17	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call		441.54000	0.44154	594,620	9.24	0.00	0	27
R2032	On	03/02/2022	Bond Future	9.62	Put		4,199.13000	4.19913	3,624,090	9.24	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Call		510.07000	0.51007	679,500	9.32	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put		3,967.83000	3.96783	3,409,140	9.32	0.00	0	1,08
R2032	On	03/02/2022	Bond Future	9.81	Put		3,363.56000	3.36356	2,853,560	9.55	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.90	Call		914.60000	0.91460	1,165,570	9.70	0.00	0	90
R2032	On	03/02/2022	Bond Future	9.90	Put		3,009.92000	3.00992	2,532,770	9.70	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.14	Call		1,491.49000	1.49149	1,831,300	10.07	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put		2,194.05000	2.19405	1,805,740	10.07	0.00	0	9

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	03/02/2022	Bond Future	9.58	Call			391.39000	0.39139	531,850	9.17	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Put			1,621.39000	1.62139	1,307,720	10.34	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.42	Call			2,343.08000	2.34308	2,781,110	10.41	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			1,457.18000	1.45718	1,167,090	10.41	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Call			2,376.62000	2.37662	2,817,950	10.42	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			1,434.70000	1.43470	1,147,910	10.42	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Call			738.38000	0.73838	956,500	9.55	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			1,412.66000	1.41266	1,129,150	10.44	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			2,444.71000	2.44471	2,892,580	10.45	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put			1,390.90000	1.39090	1,110,650	10.45	0.00	0	15
R2032	On	03/02/2022	Bond Future	10.53	Call			2,725.31000	2.72531	3,198,610	10.53	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			1,225.88000	1.22588	971,060	10.53	0.00	0	20
R2032	On	03/02/2022	Bond Future	10.35	Call			2,113.80000	2.11380	2,528,250	10.34	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put			1,008.33000	1.00833	789,170	10.66	0.00	0	1,000
R2032	On	03/02/2022	Bond Future	10.66	Call			3,208.67000	3.20867	3,720,470	10.67	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			991.68000	0.99168	775,360	10.67	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.90	Call			4,187.30000	4.18730	4,758,840	10.98	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Put			666.64000	0.66664	510,060	10.98	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.44	Call			2,410.55000	2.41055	2,855,160	10.44	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Put			4,438.32000	4.43832	3,847,590	9.16	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Call			4,402.30000	4.40230	4,984,410	11.06	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			613.44000	0.61344	467,430	11.06	0.00	0	40
R2032	On	03/02/2022	Bond Future	11.13	Call			5,201.25000	5.20125	5,816,200	11.35	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put			456.38000	0.45638	343,210	11.35	0.00	0	20
R2032	On	03/02/2022	Bond Future	10.65	Call			3,170.41000	3.17041	3,679,370	10.66	0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Call			4,210.94000	4.21094	4,714,570	10.89	0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Put			1,500.19000	1.50019	1,267,360	10.89	0.00	0	95
R2032	On	05/05/2022	Bond Future	9.58	Call			635.58000	0.63558	793,610	9.35	0.00	0	75
R2032	On	05/05/2022	Bond Future	9.58	Put			5,771.69000	5.77169	5,193,260	9.35	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call			4,435.74000	4.43574	4,950,990	10.97	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put			1,409.17000	1.40917	1,187,960	10.97	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call			1,765.11000	1.76511	2,077,060	10.09	0.00	0	75
R2032	On	05/05/2022	Bond Future	10.18	Put			3,423.03000	3.42303	2,998,520	10.09	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Call			2,040.30000	2.04030	2,381,100	10.21	0.00	0	95
R2032	On	05/05/2022	Bond Future	10.29	Put			3,079.72000	3.07972	2,684,060	10.21	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Call			4,976.35000	4.97635	5,516,800	11.18	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put			1,219.05000	1.21905	1,023,040	11.18	0.00	0	75
R2032	On	05/05/2022	Bond Future	11.02	Call			4,359.96000	4.35996	4,871,400	10.94	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put			1,438.48000	1.43848	1,213,460	10.94	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call			4,397.80000	4.39780	4,911,150	10.96	0.00	0	

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	05/05/2022	Bond Future	11.03	Put		1,423.75000	1.42375	1,200,640	10.96	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Put		6,376.16000	6.37616	5,813,030	9.05	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		4,476.08000	4.47608	4,018,160	9.50	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		1,812.05000	1.81205	2,101,900	9.51	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		4,442.50000	4.44250	3,986,810	9.51	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call		272.19000	0.27219	343,160	8.91	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put		10,227.11000	10.22711	9,552,540	8.91	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call		908.22000	0.90822	1,090,630	9.05	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.60	Put		1,411.40000	1.41140	1,218,230	10.79	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call		7,145.81000	7.14581	7,734,180	11.17	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put		1,113.21000	1.11321	956,040	11.17	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		1,768.46000	1.76846	2,053,870	9.49	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		4,510.13000	4.51013	4,050,000	9.49	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		1,790.04000	1.79004	2,077,660	9.50	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call		6,024.39000	6.02439	6,576,760	10.79	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Call		2,805.32000	2.80532	3,157,480	10.10	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put		4,208.56000	4.20856	3,806,280	10.10	0.00	0	
Total R2032 Option											0.00	0	15,25
Total For R2032											25,983,849.00	285	145,15
R2035	On	04/11/2021	Bond Future			10.57000	89.72555	10.57000	89.72555	11.92	0.00	0	
R2035	On	03/02/2022	Bond Future			10.54200	92.25838	10.66926	91.44785	11.64	33,766,567.08	366	98,35
R2035	On	05/05/2022	Bond Future			10.73916	88.87287	10.87154	88.05306	11.57	0.00	0	8,95
R2035	On	04/08/2022	Bond Future			10.94853	89.89453	11.08651	89.06472	11.04	0.00	0	
R2035	On	03/11/2022	Bond Future			11.15649	86.58764	11.30019	85.74786	11.50	0.00	0	
Total R2035 Future											33,766,567.08	366	107,32
R2035	On	03/02/2022	Bond Future	9.70	Call		195.86000	0.19586	278,470	10.12	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put		6,649.26000	6.64926	5,921,340	10.12	0.00	0	
R2035	On	03/02/2022	Bond Future	9.92	Call		396.21000	0.39621	537,840	10.39	0.00	0	20
R2035	On	03/02/2022	Bond Future	9.92	Put		5,326.84000	5.32684	4,657,940	10.39	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call		659.14000	0.65914	862,890	10.70	0.00	0	28
R2035	On	03/02/2022	Bond Future	10.24	Put		3,706.50000	3.70650	3,153,230	10.93	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call		972.22000	0.97222	1,237,350	10.97	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put		3,617.56000	3.61756	3,072,160	10.97	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Call		1,156.73000	1.15673	1,453,680	11.09	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Put		3,276.06000	3.27606	2,762,480	11.09	0.00	0	50
R2035	On	03/02/2022	Bond Future	10.35	Put		3,235.05000	3.23505	2,725,470	11.11	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Call		1,912.19000	1.91219	2,316,930	11.48	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Put		2,288.29000	2.28829	1,882,500	11.48	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.65	Call		2,039.93000	2.03993	2,460,240	11.52	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	10.65	Put			2,161.91000	2.16191	1,771,690	11.52	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.24	Call			928.98000	0.92898	1,186,240	10.93	0.00	0	50
R2035	On	03/02/2022	Bond Future	11.03	Put			1,219.52000	1.21952	964,240	11.99	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.05	Call			3,545.00000	3.54500	4,106,380	12.03	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			1,182.92000	1.18292	933,770	12.03	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.11	Call			3,805.19000	3.80519	4,384,310	12.13	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put			1,079.29000	1.07929	847,880	12.13	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.35	Call			1,181.16000	1.18116	1,482,110	11.11	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.22	Put			910.27000	0.91027	708,950	12.32	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Call			4,343.15000	4.34315	4,954,930	12.34	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			896.30000	0.89630	697,550	12.34	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			4,388.91000	4.38891	5,003,240	12.35	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			882.39000	0.88239	686,190	12.35	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Call			3,459.82000	3.45982	4,015,070	11.99	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			829.84000	0.82984	643,480	12.43	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.33	Call			4,809.62000	4.80962	5,445,470	12.53	0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Put			768.75000	0.76875	594,070	12.53	0.00	0	50
R2035	On	03/02/2022	Bond Future	11.39	Call			5,095.57000	5.09557	5,744,610	12.65	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			701.21000	0.70121	539,720	12.65	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.22	Call			4,297.38000	4.29738	4,906,590	12.32	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put			4,369.77000	4.36977	3,762,990	10.70	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Call			6,771.98000	6.77198	7,480,380	13.31	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			415.02000	0.41502	312,890	13.31	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.88	Call			7,528.08000	7.52808	8,255,980	13.57	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			326.72000	0.32672	244,090	13.57	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			4,574.46000	4.57446	5,198,630	12.43	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			5,804.46000	5.80446	6,419,780	12.42	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			1,257.49000	1.25749	1,053,000	12.42	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			5,848.26000	5.84826	6,465,390	12.43	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			1,244.42000	1.24442	1,041,740	12.43	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			5,760.53000	5.76053	6,374,060	12.40	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			1,270.49000	1.27049	1,064,210	12.40	0.00	0	
R2035	On	04/08/2022	Bond Future	9.53	Put			10,478.73000	10.47873	9,749,770	9.93	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put			8,618.45000	8.61845	7,939,580	9.99	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call			1,818.51000	1.81851	2,122,530	10.37	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.53	Put			5,237.04000	5.23704	4,711,250	10.37	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Call			2,084.96000	2.08496	2,416,580	10.48	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			4,812.48000	4.81248	4,314,290	10.48	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.53	Call			410.92000	0.41092	511,770	9.93	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Put			4,521.32000	4.52132	4,043,150	10.57	0.00	0	

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	04/08/2022	Bond Future	10.73	Call		2,317.93000	2.31793	2,672,050	10.58	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		4,485.76000	4.48576	4,010,070	10.58	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		2,344.76000	2.34476	2,701,380	10.59	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put		4,450.72000	4.45072	3,977,530	10.59	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		684.94000	0.68494	835,880	9.99	0.00	0	10
R2035	On	04/08/2022	Bond Future	11.13	Call		3,488.04000	3.48804	3,938,770	10.94	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		3,228.87000	3.22887	2,849,790	10.94	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call		7,504.32000	7.50432	8,149,230	12.13	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put		1,317.35000	1.31735	1,132,450	12.13	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Call		2,291.55000	2.29155	2,643,190	10.57	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call		3,383.83000	3.38383	3,797,320	11.24	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		4,379.73000	4.37973	3,953,440	11.24	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call		3,412.05000	3.41205	3,827,600	11.25	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put		4,348.97000	4.34897	3,924,740	11.25	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call		3,440.40000	3.44040	3,857,990	11.26	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		4,318.39000	4.31839	3,896,200	11.26	0.00	0	
Total R2035 Option											0.00	0	11,88
Total For R2035											33,766,567.08	366	119,21
R2037	On	04/11/2021	Bond Future			10.77500	85.46336	10.77500	85.46336	12.54	0.00	0	
R2037	On	03/02/2022	Bond Future			10.74723	83.63245	10.85340	82.95234	12.88	16,810,122.45	201	112,84
R2037	On	05/05/2022	Bond Future			10.94261	84.62348	11.05298	83.93555	12.22	0.00	0	11,88
R2037	On	04/08/2022	Bond Future			11.15180	81.34221	11.26680	80.64602	12.29	0.00	0	
R2037	On	03/11/2022	Bond Future			11.34762	82.40479	11.46716	81.70013	12.17	0.00	0	
Total R2037 Future											16,810,122.45	201	124,65
R2037	On	03/02/2022	Bond Future	11.45	Call		4,504.46000	4.50446	5,023,650	13.60	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		832.14000	0.83214	671,220	13.60	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		4,550.80000	4.55080	5,072,090	13.62	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		819.02000	0.81902	660,200	13.62	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		4,597.39000	4.59739	5,120,740	13.64	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		806.22000	0.80622	649,460	13.64	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		5,888.32000	5.88832	6,405,850	13.04	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		1,222.21000	1.22221	1,051,810	13.04	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		5,800.06000	5.80006	6,314,580	13.00	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		1,247.53000	1.24753	1,074,120	13.00	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		5,844.06000	5.84406	6,360,100	13.02	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		1,234.71000	1.23471	1,062,820	13.02	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		4,543.09000	4.54309	4,139,490	11.69	0.00	0	5
R2037	On	04/08/2022	Bond Future	11.42	Put		2,940.95000	2.94095	2,642,300	12.22	0.00	0	5
R2037	On	04/08/2022	Bond Future	10.10	Call		787.62000	0.78762	925,490	11.17	0.00	0	5

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2037	On	04/08/2022	Bond Future	10.10	Put		8,284.50000	8.28450	7,726,180	11.17		0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		2,264.77000	2.26477	2,555,250	11.68		0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		4,579.49000	4.57949	4,173,780	11.68		0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		2,291.07000	2.29107	2,583,660	11.69		0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Call		2,317.80000	2.31780	2,612,500	11.70		0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		4,507.20000	4.50720	4,105,710	11.70		0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		3,854.71000	3.85471	4,252,250	12.22		0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		3,461.34000	3.46134	3,807,070	12.03		0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		4,449.28000	4.44928	4,090,350	12.03		0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		3,489.70000	3.48970	3,837,130	12.03		0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		4,418.03000	4.41803	4,060,800	12.03		0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		3,518.17000	3.51817	3,867,310	12.04		0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		4,386.96000	4.38696	4,031,440	12.04		0.00	0	
Total R2037 Option												0.00	0	15
Total For R2037												16,810,122.45	201	124,84
R2040	On	04/11/2021	Bond Future			10.89000	87.59771	10.89000	87.59771	13.03		0.00	0	
R2040	On	03/02/2022	Bond Future			10.86185	85.61253	10.96796	84.88254	13.41		7,105,839.99	83	76,93
R2040	On	05/05/2022	Bond Future			11.05131	86.62705	11.16162	85.88867	12.71		0.00	0	8,45
R2040	On	04/08/2022	Bond Future			11.25383	83.11825	11.36879	82.37093	12.80		0.00	0	
R2040	On	03/11/2022	Bond Future			11.44297	84.20452	11.56246	83.44809	12.67		0.00	0	
Total R2040 Future												7,105,839.99	83	85,43
R2040	On	03/02/2022	Bond Future	11.57	Call		4,871.91000	4.87191	5,428,300	14.46		0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		910.78000	0.91078	737,180	14.46		0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		4,921.65000	4.92165	5,480,210	14.48		0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		897.23000	0.89723	725,800	14.48		0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		4,971.51000	4.97151	5,532,220	14.51		0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		883.88000	0.88388	714,600	14.51		0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		6,094.11000	6.09411	6,640,450	13.70		0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put		1,404.89000	1.40489	1,212,850	13.70		0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		11,616.29000	11.61629	12,282,360	15.96		0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		472.65000	0.47265	400,340	15.96		0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Call		318.58000	0.31858	395,670	11.48		0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put		10,040.63000	10.04063	9,379,340	11.48		0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		1,335.43000	1.33543	1,566,080	11.86		0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put		5,418.56000	5.41856	4,910,830	11.86		0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		6,140.54000	6.14054	6,688,520	13.71		0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		1,390.71000	1.39071	1,200,310	13.71		0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		6,187.23000	6.18723	6,736,830	13.73		0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		1,376.87000	1.37687	1,188,090	13.73		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
R2040	On	04/08/2022	Bond Future	10.70	Put		0.00000	0.00000	5,689,430	11.95	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		2,544.58000	2.54458	2,865,750	12.33	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		4,777.94000	4.77794	4,351,790	12.33	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		4,700.89000	4.70089	4,279,240	12.35	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		0.00000	0.00000	7,591,750	13.81	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		0.00000	0.00000	1,511,860	13.81	695,455.60	460	46
R2040	On	04/08/2022	Bond Future	9.70	Call		0.00000	0.00000	443,290	11.67	203,913.40	460	46
R2040	On	04/08/2022	Bond Future	9.70	Put		0.00000	0.00000	11,678,040	11.67	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		0.00000	0.00000	1,935,270	11.95	890,224.20	460	46
R2040	On	04/08/2022	Bond Future	11.04	Call		2,573.35000	2.57335	2,896,770	12.34	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		4,739.43000	4.73943	4,315,530	12.34	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		2,602.00000	2.60200	2,927,670	12.35	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		3,650.00000	3.65000	4,022,280	12.40	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		4,681.17000	4.68117	4,297,020	12.40	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		3,680.67000	3.68067	4,054,820	12.41	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		4,647.77000	4.64777	4,265,490	12.41	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		3,619.45000	3.61945	3,989,860	12.39	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		4,714.76000	4.71476	4,328,740	12.39	0.00	0	
Total R2040 Option											1,789,593.20	1,380	4,96
Total For R2040											8,895,433.19	1,463	90,4
R2044	On	04/11/2021	Bond Future			10.90000	84.51247	10.90000	84.51247	13.60	0.00	0	
R2044	On	03/02/2022	Bond Future			10.86667	82.61342	10.97785	81.83215	13.99	9,087,476.20	110	54,0
R2044	On	05/05/2022	Bond Future			11.04540	83.59244	11.16096	82.80214	13.26	0.00	0	5,7
R2044	On	04/08/2022	Bond Future			11.23607	80.17392	11.35647	79.37412	13.35	0.00	0	
R2044	On	03/11/2022	Bond Future			11.41368	81.22165	11.53878	80.41213	13.21	0.00	0	
Total R2044 Future											9,087,476.20	110	59,77
R2044	On	03/02/2022	Bond Future	11.59	Call		4,985.71000	4.98571	5,586,490	15.17	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		897.80000	0.89780	717,310	15.17	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		5,036.27000	5.03627	5,639,320	15.20	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		884.46000	0.88446	706,240	15.20	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		5,086.94000	5.08694	5,692,240	15.22	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		871.32000	0.87132	695,350	15.22	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		6,305.65000	6.30565	6,898,690	14.38	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		1,359.37000	1.35937	1,162,110	14.38	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		6,211.23000	6.21123	6,800,830	14.34	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		1,387.02000	1.38702	1,186,320	14.34	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		6,258.41000	6.25841	6,849,740	14.36	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		1,373.12000	1.37312	1,174,150	14.36	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		4,545.80000	4.54580	4,108,040	12.94	0.00	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	04/08/2022	Bond Future	11.10	Call		2,787.81000	2.78781	3,152,280	12.95	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		4,507.85000	4.50785	4,072,520	12.95	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		2,727.24000	2.72724	3,086,840	12.93	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		4,584.02000	4.58402	4,143,820	12.93	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		2,757.44000	2.75744	3,119,480	12.94	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		3,793.78000	3.79378	4,198,880	13.13	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		4,692.67000	4.69267	4,288,250	13.13	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		3,824.87000	3.82487	4,231,970	13.14	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		4,658.41000	4.65841	4,255,990	13.14	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		3,762.49000	3.76249	4,165,580	13.13	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		4,726.82000	4.72682	4,320,390	13.13	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											9,087,476.20	110	59,77
R2048	On	04/11/2021	Bond Future			10.85000	83.51110	10.85000	83.51110	14.02	0.00	0	
R2048	On	03/02/2022	Bond Future			10.80794	86.06550	10.91916	85.25917	13.68	8,434,419.00	98	179,19
R2048	On	05/05/2022	Bond Future			10.97556	82.66975	11.09113	81.85414	13.67	0.00	0	2,00
R2048	On	04/08/2022	Bond Future			11.15218	83.61923	11.27250	82.79380	13.04	0.00	0	
R2048	On	03/11/2022	Bond Future			11.32601	80.29459	11.45115	79.45912	13.62	0.00	0	
Total R2048 Future											8,434,419.00	98	181,22
R2048	On	03/02/2022	Bond Future	9.80	Call		136.07000	0.13607	188,710	12.45	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Put		8,929.65000	8.92965	8,175,960	12.45	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Call		244.03000	0.24403	331,010	12.27	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	10.00	Put		7,349.27000	7.34927	6,629,920	12.27	0.00	0	
R2048	On	03/02/2022	Bond Future	10.20	Call		465.33000	0.46533	608,410	12.55	0.00	0	90
R2048	On	03/02/2022	Bond Future	10.40	Put		4,688.85000	4.68885	4,095,760	12.82	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call		1,019.88000	1.01988	1,272,050	12.96	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Put		4,132.91000	4.13291	3,578,750	12.96	0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Call		1,562.82000	1.56282	1,897,020	13.27	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	10.70	Put		3,165.11000	3.16511	2,692,980	13.27	0.00	0	
R2048	On	03/02/2022	Bond Future	10.90	Put		2,371.96000	2.37196	1,981,690	13.55	0.00	0	
R2048	On	03/02/2022	Bond Future	11.00	Call		2,615.17000	2.61517	3,070,580	13.68	0.00	0	10
R2048	On	03/02/2022	Bond Future	11.00	Put		2,037.74000	2.03774	1,686,820	13.68	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		4,775.08000	4.77508	5,383,050	14.56	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		978.41000	0.97841	780,050	14.56	0.00	0	
R2048	On	03/02/2022	Bond Future	10.40	Call		802.48000	0.80248	1,015,720	12.82	0.00	0	10
R2048	On	03/02/2022	Bond Future	10.20	Put		5,935.53000	5.93553	5,272,280	12.55	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		4,825.88000	4.82588	5,436,410	14.58	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		963.18000	0.96318	767,380	14.58	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		4,876.94000	4.87694	5,489,990	14.61	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	03/02/2022	Bond Future	11.49	Put		948.32000	0.94832	755,040	14.61	0.00	0	
R2048	On	03/02/2022	Bond Future	10.90	Call		2,234.04000	2.23404	2,650,100	13.55	0.00	0	96
R2048	On	05/05/2022	Bond Future	11.80	Call		6,135.48000	6.13548	6,740,080	14.56	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		1,433.43000	1.43343	1,222,420	14.56	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		6,183.68000	6.18368	6,790,130	14.58	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		1,418.80000	1.41880	1,209,640	14.58	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		6,087.35000	6.08735	6,690,090	14.54	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		1,448.21000	1.44821	1,235,340	14.54	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		4,801.55000	4.80155	4,342,970	12.79	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		2,799.13000	2.79913	3,168,500	12.80	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		4,761.29000	4.76129	4,305,230	12.80	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		2,830.05000	2.83005	3,201,950	12.81	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		4,721.30000	4.72130	4,267,770	12.81	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		2,768.38000	2.76838	3,135,230	12.79	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		3,798.17000	3.79817	4,214,040	13.46	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put		4,809.26000	4.80926	4,389,660	13.46	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		3,830.25000	3.83025	4,248,230	13.47	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		4,773.74000	4.77374	4,356,250	13.47	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		3,862.46000	3.86246	4,282,540	13.48	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		4,738.45000	4.73845	4,323,060	13.48	0.00	0	
Total R2048 Option											0.00	0	4,66
Total For R2048											8,434,419.00	98	185,82
R209	On	04/11/2021	Bond Future			10.53500	69.28203	10.53500	69.28203	13.25	0.00	0	
R209	On	03/02/2022	Bond Future			10.48550	71.36100	10.59631	70.74159	12.97	0.00	0	22,10
R209	On	05/05/2022	Bond Future			10.66194	69.06481	10.77682	68.43825	12.88	0.00	0	5,38
R209	On	04/08/2022	Bond Future			10.84541	69.85897	10.96461	69.22481	12.33	0.00	0	
R209	On	03/11/2022	Bond Future			11.02618	67.62800	11.14981	66.98616	12.80	0.00	0	
Total R209 Future											0.00	0	27,50
R209	On	03/02/2022	Bond Future	11.02	Call		3,220.94000	3.22094	3,660,770	13.35	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		923.79000	0.92379	744,210	13.35	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		3,259.33000	3.25933	3,701,440	13.37	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		909.30000	0.90930	732,000	13.37	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		3,297.88000	3.29788	3,742,240	13.39	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		895.02000	0.89502	719,970	13.39	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		4,590.94000	4.59094	5,046,970	13.45	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		1,178.51000	1.17851	1,007,980	13.45	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		6,833.22000	6.83322	7,359,150	14.51	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		639.99000	0.63999	539,360	14.51	0.00	0	12,04
R209	On	05/05/2022	Bond Future	9.75	Call		467.90000	0.46790	575,750	11.52	0.00	0	8,54

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	05/05/2022	Bond Future	9.75	Put		6.36943000	6.36943	5,850,720	11.52	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Call		2,360.86000	2.36086	2,685,390	12.61	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		2,506.41000	2.50641	2,204,380	12.61	0.00	0	12,00
R209	On	05/05/2022	Bond Future	11.44	Call		4,628.24000	4.62824	5,085,820	13.46	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		1,165.49000	1.16549	996,510	13.46	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		4,665.46000	4.66546	5,124,590	13.48	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		1,152.44000	1.15244	985,010	13.48	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		4,045.32000	4.04532	3,675,050	11.92	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		1,991.41000	1.99141	2,257,220	11.93	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		4,013.09000	4.01309	3,644,740	11.93	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		1,945.98000	1.94598	2,207,960	11.91	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		4,077.99000	4.07799	3,705,810	11.91	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		1,968.51000	1.96851	2,232,400	11.92	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		3,057.52000	3.05752	3,379,280	12.63	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		3,731.68000	3.73168	3,411,600	12.63	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		3,082.90000	3.08290	3,406,240	12.63	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		3,704.78000	3.70478	3,386,280	12.63	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call		3,032.24000	3.03224	3,352,420	12.62	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		3,758.73000	3.75873	3,437,070	12.62	0.00	0	
Total R209 Option											0.00	0	32,62
Total For R209											0.00	0	60,12
R210	On	04/11/2021	Bond Future			210.86698	210.86698	210.86698	210.86698		0.00	0	
R210	On	03/02/2022	Bond Future			212.48933	212.48933	213.27307	213.27307		0.00	0	1,38
R210	On	05/05/2022	Bond Future			212.20545	212.20545	212.99902	212.99902		0.00	0	10
R210	On	04/08/2022	Bond Future			214.81946	214.81946	215.62299	215.62299		0.00	0	
R210	On	03/11/2022	Bond Future			214.62881	214.62881	215.44186	215.44186		0.00	0	
Total R210 Future											0.00	0	1,48
Total For R210											0.00	0	1,48
R212	On	04/11/2021	Bond Future			175.91224	175.91224	175.91224	175.91224		0.00	0	
Total R212 Future											0.00	0	
Total For R212											0.00	0	
R213	On	04/11/2021	Bond Future			9.95000	83.69466	9.95000	83.69466	10.34	0.00	0	
R213	On	03/02/2022	Bond Future			9.94852	85.77048	10.06047	85.19112	10.15	0.00	0	20,72
R213	On	05/05/2022	Bond Future			10.15352	83.25413	10.27028	82.66816	10.06	0.00	0	
R213	On	04/08/2022	Bond Future			10.37317	84.21358	10.49521	83.62042	9.60	0.00	0	
R213	On	03/11/2022	Bond Future			10.59393	81.77617	10.72145	81.17597	9.87	0.00	0	
Total R213 Future											0.00	0	20,72
R213	On	03/02/2022	Bond Future	8.63	Call		43.97000	0.04397	62,350	9.20	0.00	0	20

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	8.63	Put			7,859.56000	7.85956	7,298,580	9.20	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			75.50000	0.07550	105,030	9.14	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			6,913.74000	6.91374	6,363,910	9.14	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			206.65000	0.20665	276,150	9.02	0.00	0	2
R213	On	03/02/2022	Bond Future	9.76	Put			2,551.51000	2.55151	2,188,230	9.64	0.00	0	10
R213	On	03/02/2022	Bond Future	9.98	Put			1,899.56000	1.89956	1,599,390	9.90	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			248.45000	0.24845	329,340	9.00	0.00	0	4
R213	On	03/02/2022	Bond Future	9.22	Put			4,729.60000	4.72960	4,231,130	9.00	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call			661.83000	0.66183	827,510	9.41	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			3,185.99000	3.18599	2,772,310	9.41	0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Call			984.54000	0.98454	1,200,620	9.64	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			1,437.88000	1.43788	1,190,440	10.08	0.00	0	2
R213	On	03/02/2022	Bond Future	9.96	Call			1,433.46000	1.43346	1,706,960	9.87	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			1,953.17000	1.95317	1,647,310	9.87	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			1,458.35000	1.45835	1,734,690	9.89	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			1,926.14000	1.92614	1,623,120	9.89	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			1,483.64000	1.48364	1,762,830	9.90	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			642.40000	0.64240	509,530	10.61	0.00	0	2
R213	On	03/02/2022	Bond Future	10.00	Call			1,534.78000	1.53478	1,819,630	9.92	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			1,847.07000	1.84707	1,552,560	9.92	0.00	0	4
R213	On	03/02/2022	Bond Future	10.15	Call			1,941.69000	1.94169	2,268,210	10.06	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			1,482.12000	1.48212	1,229,280	10.06	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call			1,999.66000	1.99966	2,331,580	10.08	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Put			5,075.05000	5.07505	4,565,190	9.02	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call			2,240.37000	2.24037	2,593,410	10.15	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			1,271.41000	1.27141	1,045,090	10.15	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call			3,440.59000	3.44059	3,873,930	10.52	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			720.83000	0.72083	574,810	10.52	0.00	0	4
R213	On	03/02/2022	Bond Future	10.67	Call			3,706.42000	3.70642	4,152,910	10.61	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			3,395.30000	3.39530	3,774,090	10.18	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			1,526.58000	1.52658	1,319,400	10.18	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call			3,332.80000	3.33280	3,708,050	10.16	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put			1,561.11000	1.56111	1,350,390	10.16	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			3,364.00000	3.36400	3,741,020	10.17	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put			1,543.77000	1.54377	1,334,820	10.17	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			4,392.28000	4.39228	4,005,440	8.95	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			1,412.96000	1.41296	1,621,020	8.95	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put			4,359.54000	4.35954	3,974,440	8.95	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call			1,376.96000	1.37696	1,581,520	8.94	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put			4,424.93000	4.42493	4,036,330	8.94	0.00	0	

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	04/08/2022	Bond Future	9.89	Call		1,395.02000	1.39502	1,601,340	8.95		0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		2,424.32000	2.42432	2,693,190	9.65		0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		3,996.39000	3.99639	3,665,060	9.65		0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		2,445.93000	2.44593	2,716,270	9.65		0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		3,969.99000	3.96999	3,640,130	9.65		0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		2,403.13000	2.40313	2,670,540	9.64		0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		4,023.24000	4.02324	3,690,450	9.64		0.00	0	
Total R213 Option												0.00	0	2,85
Total For R213												0.00	0	23,57
R214	On	04/11/2021	Bond Future			10.89000	66.12820	10.89000		14.19		0.00	0	
R214	On	03/02/2022	Bond Future			10.85042	68.14166	10.96137	67.50831	13.89		0.00	0	20,05
R214	On	05/05/2022	Bond Future			11.02055	65.66895	11.13556	65.02828	13.85		0.00	0	4
R214	On	04/08/2022	Bond Future			11.19955	66.42299	11.31898	65.77455	13.24		0.00	0	
R214	On	03/11/2022	Bond Future			11.37584	64.00954	11.49973	63.35320	13.82		0.00	0	
Total R214 Future												0.00	0	20,55
R214	On	03/02/2022	Bond Future	11.39	Call		3,329.19000	3.32919	3,777,700	14.57		0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		971.11000	0.97111	786,270	14.57		0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		3,367.87000	3.36787	3,818,640	14.59		0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		956.41000	0.95641	773,830	14.59		0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		3,406.56000	3.40656	3,859,580	14.62		0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		941.79000	0.94179	761,460	14.62		0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		4,554.56000	4.55456	5,012,900	14.61		0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		1,295.98000	1.29598	1,113,650	14.61		0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		4,480.64000	4.48064	4,935,750	14.58		0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		1,323.93000	1.32393	1,138,370	14.58		0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		4,517.56000	4.51756	4,974,290	14.59		0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		1,309.88000	1.30988	1,125,940	14.59		0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		3,951.50000	3.95150	3,582,000	12.71		0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		2,107.48000	2.10748	2,388,410	12.72		0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		3,919.23000	3.91923	3,551,720	12.72		0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		2,059.48000	2.05948	2,336,430	12.70		0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		3,983.99000	3.98399	3,612,500	12.70		0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		2,083.41000	2.08341	2,362,350	12.71		0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		3,093.90000	3.09390	3,421,220	13.70		0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		3,888.50000	3.88850	3,559,480	13.70		0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		3,119.37000	3.11937	3,448,300	13.71		0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		3,860.40000	3.86040	3,532,990	13.71		0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		3,068.52000	3.06852	3,394,230	13.69		0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		3,916.75000	3.91675	3,586,120	13.69		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R214 Option										0.00	0	
Total For R214										0.00	0	20,53
Total for Bond										272,096,931.56	4,080	1,120,54
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R2040 Future									0.00	0	
Total For R2040									0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R2044 Future									0.00	0	
Total For R2044									0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R2048 Future									0.00	0	
Total For R2048									0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	
Total R209 Future									0.00	0	
Total For R209									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R186 Future									0.00	0	
Total For R209/R186									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R204 Future									0.00	0	
Total For R209/R204									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R208 Future									0.00	0	
Total For R209/R208									0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R210 Future									0.00	0	
Total For R210									0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R212 Future									0.00	0	
Total For R212									0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213 Future									0.00	0	
Total For R213									0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future									0.00	0	
Total For R213/R186									0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract 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 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 03/02/2022 GOVI			804.72000	804.72000	799.36700	799.36700				0.00	0	1,0
GOVI On 05/05/2022 GOVI			814.24600	814.24600	808.83100	808.83100				0.00	0	
GOVI On 04/08/2022 GOVI			823.97600	823.97600	818.49700	818.49700				0.00	0	
GOVI On 03/11/2022 GOVI			834.32500	834.32500	828.77900	828.77900				0.00	0	
Total GOVI Future										0.00	0	1,0
GOVI On 03/02/2022 GOVI	792.74	Call			66,270.00000	6.62700	119,800,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Call			66,170.00000	6.61700	119,700,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Call			66,070.00000	6.60700	119,600,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			205,810.00000	20.58100	259,960,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.23	Call			206,010.00000	20.60100	260,160,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.23	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Call			205,910.00000	20.59100	260,060,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			7,730.00000	0.77300	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			0.00000	0.00000	46,960,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			7,830.00000	0.78300	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Call			0.00000	0.00000	47,160,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Put			7,630.00000	0.76300	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Call			0.00000	0.00000	47,060,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Call			83,590.00000	8.35900	139,050,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Call			83,490.00000	8.34900	138,950,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Call			83,690.00000	8.36900	139,150,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			0.00000	0.00000	0,000			0.00	0	
Total GOVI Option										0.00	0	
Total For GOVI										0.00	0	1,0
Total for GOVI										0.00	0	1,0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL37	On	03/02/2022	Index Future			800.23800	800.23800	797.64000	797.64000			0.00	0	
AL37	On	05/05/2022	Index Future			809.71100	809.71100	807.08400	807.08400			0.00	0	
AL37	On	04/08/2022	Index Future			819.38600	819.38600	816.73000	816.73000			0.00	0	
AL37	On	03/11/2022	Index Future			829.67800	829.67800	826.99000	826.99000			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/02/2022	Index Future			917.72900	917.72900	911.59700	911.59700			0.00	0	
AL7T	On	05/05/2022	Index Future			928.59200	928.59200	922.39100	922.39100			0.00	0	
AL7T	On	04/08/2022	Index Future			939.68900	939.68900	933.41400	933.41400			0.00	0	
AL7T	On	03/11/2022	Index Future			951.49200	951.49200	945.14000	945.14000			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/02/2022	Index Future			815.38100	815.38100	809.93500	809.93500			0.00	0	19
ALBI	On	05/05/2022	Index Future			825.03300	825.03300	819.52500	819.52500			0.00	0	2
ALBI	On	04/08/2022	Index Future			834.89200	834.89200	829.31900	829.31900			0.00	0	
ALBI	On	03/11/2022	Index Future			845.37900	845.37900	839.73700	839.73700			0.00	0	
Total ALBI Future												0.00	0	22
Total For ALBI												0.00	0	22
IGOV	On	03/02/2022	Index Future			297.86300	297.86300	297.88300	297.88300			0.00	0	49
IGOV	On	05/05/2022	Index Future			301.46100	301.46100	301.48300	301.48300			0.00	0	
IGOV	On	04/08/2022	Index Future			305.13500	305.13500	305.15700	305.15700			0.00	0	
IGOV	On	03/11/2022	Index Future			309.03900	309.03900	309.06100	309.06100			0.00	0	
Total IGOV Future												0.00	0	50
Total For IGOV												0.00	0	50
Total for Index												0.00	0	73
JIBAR f	On	17/11/2021	Jibar Future			3.70500	96.29500	3.70500	96.29500			0.00	0	50,00
JIBAR f	On	15/12/2021	Jibar Future			3.97500	96.02500	3.99500	96.00500			0.00	0	
JIBAR f	On	19/01/2022	Jibar Future			4.06000	95.94000	4.07000	95.93000			0.00	0	
JIBAR f	On	16/02/2022	Jibar Future			4.36000	95.64000	4.39000	95.61000			0.00	0	
JIBAR f	On	16/03/2022	Jibar Future			4.42500	95.57500	4.45500	95.54500			0.00	0	
JIBAR f	On	20/04/2022	Jibar Future			4.74000	95.26000	4.79000	95.21000			0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			5.09000	94.91000	5.17000	94.83000			0.00	0	7
JIBAR f	On	21/09/2022	Jibar Future			5.52500	94.47500	5.62500	94.37500			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			6.03000	93.97000	6.16000	93.84000			0.00	0	6
JIBAR f	On	15/03/2023	Jibar Future			6.37000	93.63000	6.52000	93.48000			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			6.75500	93.24500	6.92000	93.08000			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			7.05500	92.94500	7.22500	92.77500			0.00	0	
Total Jibar Future												0.00	0	50,14

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 JIBAR FUTURE									0.00	0	50,14
Total for Jibar									0.00	0	50,14
5Y STN On 21/12/2021 Interest Rate Swap			90.70000	90.70000	90.70000	90.70000			0.00	0	!
Total 5Y STND Future									0.00	0	!
Total For 5Y STND									0.00	0	!
Total for Interest Rate Swap									0.00	0	!
Total for Derivatives :									272,096,931.56	4,080	1,172,51
ABCPI3 On 07/12/2023 Spot Bond			2.58000	320.48560	2.58000	320.41938			2,786,400,000,000.00	1,080,000,000	555,800,00
Total ABCPI3 SPOT									2,786,400,000,000.00	1,080,000,000	555,800,00
Total For ABCPI3									2,786,400,000,000.00	1,080,000,000	555,800,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.82099			0.00	0	
Total ABF001 SPOT									0.00	0	
Total For ABF001									0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.07620			0.00	0	
Total ABF003 SPOT									0.00	0	
Total For ABF003									0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	103.48404	9.65000	103.45739			0.00	0	
Total ABF004 SPOT									0.00	0	
Total For ABF004									0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.14000	90.84512	11.14000	92.86772			0.00	0	
Total ABF005 SPOT									0.00	0	
Total For ABF005									0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.11885			0.00	0	
Total ABF007 SPOT									0.00	0	
Total For ABF007									0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.82978			0.00	0	
Total ABFN09 SPOT									0.00	0	
Total For ABFN09									0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.12928			0.00	0	
Total ABFN14 SPOT									0.00	0	
Total For ABFN14									0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.80110			0.00	0	
Total ABFN16 SPOT									0.00	0	
Total For ABFN16									0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.86208			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.55677				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	102.72265				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	104.25185				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.03319				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.41694				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.58125				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.67764				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.61994				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	99.93304				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.60209				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.14837				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.18809				0.00	0	700,000,00
Total ABFN34 SPOT										0.00	0	700,000,00
Total For ABFN34										0.00	0	700,000,00
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.70099				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	99.87712				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.32109				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.20490				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.86397				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.26152				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.08247				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.37447				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.35265				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.36247				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.36953				0.00	0	
Total ABFN45 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 ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.61446				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.94771				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.99500				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.67969				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.51427				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.62856				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.41193				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.25179				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.93028				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.98776				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	102.48052				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK104 On 13/03/2024 Spot Bond			7.43000	7.43000	7.43000	144.07310				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	26.90607	100.00000	26.84220				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.18000	3.18000	3.18000	152.29329				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.81500	3.81500	3.81500	201.65976		1,526,000,000,000.00		400,000,000	200,000,000	
Total ABN62 SPOT								1,526,000,000,000.00		400,000,000	200,000,000	
Total For ABN62								1,526,000,000,000.00		400,000,000	200,000,000	
ABN63 On 07/12/2033 Spot Bond			4.64000	4.64000	4.64000	227.07381				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			7.03500	7.03500	7.03500	102.36068				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.10000	8.10000	8.10000	113.91617				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.19500	102.12634	5.19500	102.11211				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.56500	104.01547	5.56500	103.99995				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.59500	109.48298	7.59500	109.46081				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.36500	110.51553	8.36500	110.49093				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			6.00500	107.91792	6.00500	107.90029				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABS7 On 11/09/2026 Spot Bond			8.35500	103.17918	8.35500	103.15585			2,506,500,000.00	300,000,000	150,000,000
Total ABS7 SPOT									2,506,500,000.00	300,000,000	150,000,000
Total For ABS7									2,506,500,000.00	300,000,000	150,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.87504	100.00000	11.84847			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.90000	324.71394	1.90000	324.65279			0.00	0	
Total ABSI2 SPOT									0.00	0	
Total For ABSI2									0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.70500	175.80298	1.70500	175.77079			0.00	0	
Total ABSI4 SPOT									0.00	0	
Total For ABSI4									0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.97500	10.97500	10.97500	103.48912			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.87852			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.85134			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.82172			0.00	0	
Total ACL145 SPOT									0.00	0	
Total For ACL145									0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.54428			0.00	0	
Total ACL185 SPOT									0.00	0	
Total For ACL185									0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.84891			0.00	0	
Total ACL193 SPOT									0.00	0	
Total For ACL193									0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.84891			0.00	0	
Total ACL194 SPOT									0.00	0	
Total For ACL194									0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.87206			0.00	0	
Total ACL201 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 ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.87206				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	169.38764				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	172.58376				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.80540				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.81098				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.27542				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.33475				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.43706				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.82105				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	99.66559				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.03780				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	105.05482				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	104.18318				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.94924				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1' On 18/07/2024 Spot Bond					0.00000	100.32114				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	100.33291				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3' On 18/07/2026 Spot Bond			8.40000	98.32310	8.40000	99.82202				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1' On 18/07/2026 Spot Bond					0.00000	100.35077				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1' On 18/07/2026 Spot Bond					0.00000	100.41021				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.48436				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.27937				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A' On 21/08/2023 Spot Bond					0.00000	101.15647				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A' On 21/08/2023 Spot Bond			6.72500	107.33138	6.72500	107.31209				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
AHF5A On 21/08/2023 Spot Bond					0.00000	101.08178				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.22048				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.30581				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.22631				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.29381				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.65956				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.22039				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.30571				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.90261				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.29914				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.13507				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.26305				0.00	0	
Total AHF7B1 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 AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.23106				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.34837				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.30784				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	102.07306				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.96653				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02: On 30/04/2023 Spot Bond			7.80500	105.63083	7.80500	105.60861				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04: On 29/05/2024 Spot Bond			8.22500	106.45542	8.22500	106.43210				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05: On 29/05/2030 Spot Bond			11.85500	94.66688	11.85500	94.63725				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01: On 30/04/2028 Spot Bond			5.84000	180.53406	5.84000	180.48084				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06: On 24/08/2022 Spot Bond					0.00000	101.09757				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07: On 25/06/2023 Spot Bond					0.00000	100.69292				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09: On 24/07/2023 Spot Bond					0.00000	100.24282				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.89108				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.95502				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.39483				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.01808				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF17 On 21/01/2022 Spot Bond					0.00000	100.31144				0.00	0	
Total APF17 SPOT										0.00	0	
Total For APF17										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.99000	242.43647	4.99000	242.37071				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.00500	219.46322	5.00500	219.40361				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			2.68000	175.42020	2.68000	175.38344				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			2.72500	175.40257	2.72500	175.36560				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.68500	191.85367	4.68500	191.80306				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN17 On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN17 On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17 On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	100.94283				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.66149				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.11000	108.92518	5.11000	108.89535				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.73599				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.74716				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.82061				0.00	0	20,200,00
Total ASN204 SPOT										0.00	0	20,200,00
Total For ASN204										0.00	0	20,200,00
ASN20 On 24/08/2025 Spot Bond					0.00000	105.86400				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	101.07314				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.94013				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.73840				0.00	0	
Total ASN274 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 ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	99.91282				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN278 On 20/08/2048 Spot Bond					0.00000	101.29359				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN279 On 21/08/2023 Spot Bond					0.00000	101.21621				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	100.93540				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	100.68349				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN291 On 20/12/2023 Spot Bond					0.00000	100.79723				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	101.21302				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			4.44500	4.44500	4.44500	105.73061				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.18000	5.18000	5.18000	96.87099				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	100.75472				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.86249				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.00005				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	100.05251				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.22000	107.43047	5.22000	107.40073				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	100.81080				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.73594				0.00	0	147,200,00
Total ASN346 SPOT										0.00	0	147,200,00
Total For ASN346										0.00	0	147,200,00
ASN346 On 20/06/2024 Spot Bond					0.00000	100.78539				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.77677				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.77677				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN358 On 30/08/2024 Spot Bond					0.00000	101.11213				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.93320				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN369 On 20/12/2024 Spot Bond					0.00000	100.76176				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.79034				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN38 On 06/11/2023 Spot Bond					0.00000	100.35377				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.85302				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.85302				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.41017				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.76857				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	101.15614				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.80947				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	100.76313				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	100.89915				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2021 Spot Bond					0.00000	100.96085				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42 On 20/12/2024 Spot Bond					0.00000	104.34857				0.00	0	
Total ASN421 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 ASN421										0.00	0	
ASN44 On 22/06/2023 Spot Bond					0.00000	100.68747				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	100.70956				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45 On 01/07/2023 Spot Bond					0.00000	100.94821				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45 On 20/03/2023 Spot Bond					0.00000	101.56992				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45 On 21/12/2026 Spot Bond					0.00000	104.43804				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.31577				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.31876				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46 On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	102.50753				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	102.07444				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.14983				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.17584				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	100.77199				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN480 On 20/06/2025 Spot Bond					0.00000	101.09362				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN481 On 25/08/2025 Spot Bond					0.00000	121.53300				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN486 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	102.02295				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN487 On 01/09/2025 Spot Bond					0.00000	100.76933				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN490 On 15/09/2025 Spot Bond					0.00000	100.76113				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN498 On 15/09/2025 Spot Bond					0.00000	100.76113				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN500 On 28/09/2025 Spot Bond					0.00000	100.74936				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN508 On 21/12/2026 Spot Bond			9.79500	100.33468	9.79500	100.30847				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN509 On 21/12/2026 Spot Bond			8.97500	99.95487	8.97500	99.93089				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN510 On 21/12/2026 Spot Bond			9.52500	98.59663	9.52500	98.57157				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN511 On 21/12/2026 Spot Bond			9.52500	98.59663	9.52500	98.57157				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN52: On 31/07/2022 Spot Bond			9.10000	102.49725	9.10000	102.47247				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	103.02604	11.05000	102.99593				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	103.01250	11.00000	102.98254				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	102.87712	10.50000	102.84851				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	102.87712	10.50000	102.84851				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.62729				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.10928				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.64156				0.00	0	70,000,00
Total ASN542 SPOT										0.00	0	70,000,00
Total For ASN542										0.00	0	70,000,00
ASN54: On 31/07/2023 Spot Bond			10.60000	102.90420	10.60000	102.87533				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	101.91987	10.47000	102.84047				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	102.89066	10.55000	102.86192				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.02645				0.00	0	
Total ASN560 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 ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.25165				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.01852				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.36632				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.73597				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.79270				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	99.89958				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 13/02/2022 Spot Bond					0.00000	99.91325				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	101.05412				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	102.06977				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2022 Spot Bond			9.22000	102.48714	9.22000	102.46179				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.42746				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.39436				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN600 On 24/04/2023 Spot Bond					0.00000	100.25156				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	100.23794				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN600 On 28/02/2031 Spot Bond					0.00000	101.37156				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN600 On 31/01/2030 Spot Bond					0.00000	100.10748				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN610 On 31/01/2030 Spot Bond					0.00000	100.13288				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN610 On 31/03/2022 Spot Bond					0.00000	100.82690				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN610 On 06/05/2024 Spot Bond					0.00000	100.01801				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN610 On 21/12/2026 Spot Bond					0.00000	100.80812				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN610 On 28/02/2024 Spot Bond					0.00000	101.56837				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN610 On 11/05/2023 Spot Bond					0.00000	99.96169				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN620 On 21/12/2026 Spot Bond					0.00000	100.76413				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN62(On 25/11/2021 Spot Bond					0.00000	101.04213				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN62(On 28/02/2024 Spot Bond					0.00000	101.41981				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63(On 02/04/2026 Spot Bond					0.00000	100.59111				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63(On 20/06/2024 Spot Bond					0.00000	100.88561				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63(On 20/06/2026 Spot Bond					0.00000	100.97500				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63(On 05/06/2023 Spot Bond					0.00000	101.17052				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64(On 06/05/2024 Spot Bond					0.00000	100.04607				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64(On 12/07/2024 Spot Bond					0.00000	101.01535				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64(On 08/07/2026 Spot Bond					0.00000	100.49189				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65(On 31/03/2032 Spot Bond					0.00000	100.76194				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN65(On 12/11/2021 Spot Bond					0.00000	101.10342				0.00	0	
Total ASN659 SPOT										0.00	0	
Total For ASN659										0.00	0	
ASN66(On 11/02/2022 Spot Bond					0.00000	101.11527				0.00	0	
Total ASN660 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 ASN660										0.00	0	
ASN66: On 15/11/2021 Spot Bond					0.00000	101.11025				0.00	0	
Total ASN662 SPOT										0.00	0	
Total For ASN662										0.00	0	
ASN66: On 15/11/2021 Spot Bond					0.00000	101.12774				0.00	0	
Total ASN663 SPOT										0.00	0	
Total For ASN663										0.00	0	
ASN66: On 15/11/2021 Spot Bond					0.00000	101.11989				0.00	0	
Total ASN664 SPOT										0.00	0	
Total For ASN664										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	101.19891				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/11/2021 Spot Bond					0.00000	101.06151				0.00	0	
Total ASN666 SPOT										0.00	0	
Total For ASN666										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	99.83845				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 18/11/2021 Spot Bond					0.00000	101.07445				0.00	0	
Total ASN668 SPOT										0.00	0	
Total For ASN668										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.60676				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 23/11/2021 Spot Bond					0.00000	100.99693				0.00	0	
Total ASN670 SPOT										0.00	0	
Total For ASN670										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.68335				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 26/11/2021 Spot Bond					0.00000	100.97091				0.00	0	
Total ASN680 SPOT										0.00	0	
Total For ASN680										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.93290				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.97365				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	103.48436				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.37079				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.73848				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.16744				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.12615				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.54856				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.12215				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.45849				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.92725				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.72027				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN70 On 05/01/2022 Spot Bond					0.00000	100.57962				0.00	0	
Total ASN708 SPOT										0.00	0	
Total For ASN708										0.00	0	
ASN71 On 10/01/2022 Spot Bond					0.00000	100.56988				0.00	0	
Total ASN712 SPOT										0.00	0	
Total For ASN712										0.00	0	
ASN71 On 04/05/2024 Spot Bond					0.00000	99.81371				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71 On 19/08/2023 Spot Bond					0.00000	99.82480				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71 On 31/03/2032 Spot Bond					0.00000	100.81052				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71 On 15/09/2033 Spot Bond					0.00000	100.89696				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71 On 30/09/2022 Spot Bond					0.00000	100.49717				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71 On 30/09/2024 Spot Bond					0.00000	100.55590				0.00	1,000,000,000	500,000,000
Total ASN718 SPOT										0.00	1,000,000,000	500,000,000
Total For ASN718										0.00	1,000,000,000	500,000,000
ASN71 On 30/12/2021 Spot Bond					0.00000	100.48030				0.00	0	
Total ASN719 SPOT										0.00	0	
Total For ASN719										0.00	0	
ASN72 On 12/06/2024 Spot Bond					0.00000	100.47464				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72 On 15/10/2022 Spot Bond					0.00000	100.38473				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN72 On 20/01/2022 Spot Bond					0.00000	100.27852				0.00	0	
Total ASN725 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 ASN725										0.00	0	
ASN721 On 19/01/2022 Spot Bond					0.00000	100.28957				0.00	0	
Total ASN726 SPOT										0.00	0	
Total For ASN726										0.00	0	
ASN731 On 05/06/2023 Spot Bond					0.00000	100.23399				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN734 On 31/07/2026 Spot Bond					0.00000	100.12179				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN734 On 28/02/2026 Spot Bond					0.00000	100.14224				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN735 On 31/03/2026 Spot Bond					0.00000	100.15089				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
BAW21 On 24/03/2022 Spot Bond			4.04900	103.11472	4.04900	103.10344				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.19254	9.30000	101.16761				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	102.05076				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.20930				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.17761				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.90387				0.00	0	300,000,00
Total BAW30 SPOT										0.00	0	300,000,00
Total For BAW30										0.00	0	300,000,00
BAW31 On 30/09/2022 Spot Bond					0.00000	100.55815				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.12500	98.74236	7.12500	98.72337				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.59240				0.00	0	2,000,000,00
Total BAW34 SPOT										0.00	0	2,000,000,00
Total For BAW34										0.00	0	2,000,000,00
BAW35 On 18/02/2022 Spot Bond					0.00000	99.97955				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	99.24844				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.77557				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.90534				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.92500	8.92500	8.92500	104.11355				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.58500	11.58500	11.58500	103.31259				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.82967				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	98.84474				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.79939				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.79961				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.81141				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.12631				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.93250				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.90517				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.95965				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.93186				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.95889				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.90450				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.95870				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.90542				0.00	3,054,299,200	1,527,149,600
Total BAYA86 SPOT										0.00	3,054,299,200	1,527,149,600
Total For BAYA86										0.00	3,054,299,200	1,527,149,600
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.95901				0.00	4,238,264,200	2,119,132,100
Total BAYA87 SPOT										0.00	4,238,264,200	2,119,132,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA87										0.00	4,238,264,200	2,119,132,10
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.93197				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	101.07150				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.93204				0.00	640,000,000	320,000,00
Total BAYA90 SPOT										0.00	640,000,000	320,000,00
Total For BAYA90										0.00	640,000,000	320,000,00
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.87839				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	100.90505				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.87798				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/09/2023 Spot Bond					0.00000	101.09390				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.29696				0.00	540,000,000	270,000,00
Total BAYB15 SPOT										0.00	540,000,000	270,000,00
Total For BAYB15										0.00	540,000,000	270,000,00
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.12122				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	101.09469				0.00	60,000,000	30,000,00
Total BAYB18 SPOT										0.00	60,000,000	30,000,00
Total For BAYB18										0.00	60,000,000	30,000,00
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.30524				0.00	0	2,070,000,00

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 BAYB19 SPOT										0.00	0	2,070,000,00
Total For BAYB19										0.00	0	2,070,000,00
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.14891				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	101.09423				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.53000	8.53000	8.53000	98.48213				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.06668				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.56359				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.00775				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	99.91201				0.00	0	120,000,00
Total BDX34 SPOT										0.00	0	120,000,00
Total For BDX34										0.00	0	120,000,00
BDX35 On 16/06/2026 Spot Bond					0.00000	101.03011				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.86328				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.60325				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.71500	105.35723	7.71500	105.33520				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL08 On 03/09/2022 Spot Bond					0.00000	101.34278				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.87531				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.57470				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.47417				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.07899				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	105.08842				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.10697				0.00	1,620,000,000	1,545,000,000
Total BGT01 SPOT										0.00	1,620,000,000	1,545,000,000
Total For BGT01										0.00	1,620,000,000	1,545,000,000
BID08 On 30/06/2022 Spot Bond					0.00000	101.49627				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	99.92817				0.00	300,000,000	150,000,000
Total BID09 SPOT										0.00	300,000,000	150,000,000
Total For BID09										0.00	300,000,000	150,000,000
BID10 On 15/11/2023 Spot Bond					0.00000	100.41170				0.00	0	1,580,000,000
Total BID10 SPOT										0.00	0	1,580,000,000
Total For BID10										0.00	0	1,580,000,000
BID11 On 15/11/2023 Spot Bond			6.46500	105.70288	6.46500	105.68461				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.90118				0.00	0	
Total BID12 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 BID12									0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.42939			0.00	0	
Total BID13 SPOT									0.00	0	
Total For BID13									0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.36050			0.00	0	
Total BID14 SPOT									0.00	0	
Total For BID14									0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.22181			0.00	40,000,000	20,000,00
Total BID15 SPOT									0.00	40,000,000	20,000,00
Total For BID15									0.00	40,000,000	20,000,00
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.19490			0.00	0	
Total BNPP01 SPOT									0.00	0	
Total For BNPP01									0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.49947			0.00	0	
Total BNPP02 SPOT									0.00	0	
Total For BNPP02									0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.79200			0.00	0	
Total BNPP04 SPOT									0.00	0	
Total For BNPP04									0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.73200			0.00	0	
Total BNPP05 SPOT									0.00	0	
Total For BNPP05									0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	66.37800			0.00	0	
Total BNPP06 SPOT									0.00	0	
Total For BNPP06									0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	52.35600			0.00	0	
Total BNPP09 SPOT									0.00	0	
Total For BNPP09									0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	100.89146			0.00	0	
Total BNPP10 SPOT									0.00	0	
Total For BNPP10									0.00	0	
BNPP1 On 18/02/2022 Spot Bond					0.00000	99.88958			0.00	0	
Total BNPP11 SPOT									0.00	0	
Total For BNPP11									0.00	0	
BNPP1 On 27/03/2022 Spot Bond					0.00000	100.54038			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.24068				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	99.88400				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	99.59777				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.30043				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.34564				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.09034				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.50222				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.08379				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.08704				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	101.04612				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.12367				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.07648				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	99.98457				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	100.64999				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	98.75451				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.09442				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.10500	111.42923	8.10500	111.40504				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.27500	112.41365	8.27500	112.38875				0.00	0	670,000,00
Total CCT02 SPOT										0.00	0	670,000,00
Total For CCT02										0.00	0	670,000,00
CCT03 On 15/03/2025 Spot Bond			8.87500	108.19150	8.87500	108.16554				0.00	0	1,415,000,00
Total CCT03 SPOT										0.00	0	1,415,000,00
Total For CCT03										0.00	0	1,415,000,00
CCT04 On 17/07/2027 Spot Bond			10.29500	10.29500	10.29500	102.81250				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.13413				0.00	0	
Total CGR42 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 CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.01974				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.48995				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.59631				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.33098				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.35102				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	108.29501	4.77000	105.56600				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.47100				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.52627				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.49500	107.96204	7.49500	107.94010				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	110.73932	8.70700	112.97800				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.02026				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37(On 26/07/2022 Spot Bond					0.00000	100.23983				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37(On 20/03/2024 Spot Bond					0.00000	105.57400				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37(On 20/03/2024 Spot Bond			10.98000	100.58504	10.98000	100.55534				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38(On 20/09/2024 Spot Bond				100.00000	0.00000	109.05900				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38(On 20/09/2024 Spot Bond			6.50000	115.90849	6.50000	110.70800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38(On 20/09/2024 Spot Bond					0.00000	104.89600				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39(On 20/09/2022 Spot Bond					0.00000	100.79720				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	99.90878				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	99.90959				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45(On 31/01/2022 Spot Bond			2.65000	175.43195	2.65000	175.39532				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45(On 31/01/2025 Spot Bond			5.88000	140.30013	5.88000	140.25887				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN454 On 31/01/2025 Spot Bond			6.32000	138.44843	6.32000	138.40610				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN456 On 20/12/2021 Spot Bond					0.00000	101.44800				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 17/11/2021 Spot Bond					0.00000	99.87701				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.19898				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.19054				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.92500	102.62804	6.92500	102.60902				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	101.09374				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.77910				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	100.86289				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	99.82337				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	99.51002	100.00000	99.25156				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN480										0.00	0	
CLN480 On 02/12/2021 Spot Bond					0.00000	101.14720				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			6.42000	104.42592	6.42000	104.40762				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 28/07/2022 Spot Bond			6.72500	104.25710	6.72500	104.23837				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	100.85720				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.93195				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	101.19930				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			7.12500	109.23654	7.12500	109.21541				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.91429				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 11/10/2022 Spot Bond					0.00000	100.48993				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.51733				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.97703				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.70940				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	101.10583				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.84057				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	96.04045				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	101.51500	9.96000	101.48774				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	100.29561	10.01000	100.26870				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	101.30459				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	103.46610	9.60000	98.74847				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.89892				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	101.13221				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	101.55245	9.20000	101.52722				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	100.89830				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN526 On 26/04/2023 Spot Bond					0.00000	100.57258				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.46893				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.50484				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	101.21540				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.89892				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.86532				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.36882				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			9.75500	105.01191	9.75500	104.98473				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.38367				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.23671				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.41997				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	141.74100				0.00	0	
Total CLN541 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 CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	101.13166				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	101.41185				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			9.22500	105.19560	9.22500	105.16981				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			9.27500	103.41270	9.27500	103.38681				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.36500	102.55140	9.36500	102.52590				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	305.11252				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	99.90611				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	99.95638				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.23691				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.46456				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	123.71400				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	99.96946				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	99.84858	10.19000	99.82251				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			9.22500	103.01895	9.22500	102.99370				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.01480				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	101.12436				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.76800				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	101.02906				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	99.97136				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			9.45500	101.66439	9.45500	101.63886				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	99.95394				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN574 On 11/02/2024 Spot Bond					0.00000	99.97120				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.87544				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.94679				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.35372				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.60577				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	99.98541				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	101.06378				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	101.01840				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond					0.00000	100.32117				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond					0.00000	101.02024				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	103.14940				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.96267				0.00	0	
Total CLN587 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 CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.80709				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.79053				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.81392				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.61534				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.30000	142.66643	4.30000	115.92707				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.21588				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.65426				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.21588				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	104.19891				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.57154				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.87756				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.79053				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.79053				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	101.48400				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.25795				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	100.05282				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2022 Spot Bond					0.00000	99.95895				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	101.96369				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	100.36638				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	101.20964				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60 On 30/04/2023 Spot Bond			9.32000	100.27567	9.32000	100.25057				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.22687				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN611 On 14/04/2026 Spot Bond					0.00000	101.77886				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.98917				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	101.16705				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond					0.00000	101.04890				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.60999				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	96.79800				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.23677				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.33821				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	101.01735				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.17809				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.17752				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2022 Spot Bond					0.00000	100.24204				0.00	0	
Total CLN622 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 CLN622										0.00	0	
CLN62 On 20/12/2024 Spot Bond					0.00000	96.24500				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62 On 25/01/2023 Spot Bond					0.00000	100.24077				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62 On 25/01/2023 Spot Bond			6.70500	105.24132	6.70500	105.22247				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62 On 19/08/2025 Spot Bond					0.00000	101.47392				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62 On 31/07/2034 Spot Bond					0.00000	89.90503				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62 On 31/07/2034 Spot Bond			12.05500	63.59863	12.05500	84.48293				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62 On 20/11/2022 Spot Bond					0.00000	101.23366				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			9.92500	100.80288	9.92500	100.77636				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.46719				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2022 Spot Bond					0.00000	101.20156				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	100.59203				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/05/2022 Spot Bond					0.00000	100.09726				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.35424				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.15634				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.46046				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	101.48273				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	101.59499				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.32349				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.16274				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.77551				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.17279				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.77687				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.62069				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN649 On 31/05/2026 Spot Bond					0.00000	101.09263				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.46046				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	101.16879				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	101.46046				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN655 On 22/03/2030 Spot Bond					0.00000	99.97100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	100.96718				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.59123				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.44377				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	100.18400				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	99.78200				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	113.96500				0.00	0	
Total CLN663 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 CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	136.54300				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.46937				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.68398				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.75639				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.34958				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.42398				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.21508				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.61741				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.93857				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.25785	147.38502	4.25785	119.74581				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.25785	147.38502	4.25785	119.74658				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.65104				0.00	0	37,600.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN676 SPOT										0.00	0	37,600,00
Total For CLN676										0.00	0	37,600,00
CLN676 On 19/08/2025 Spot Bond					0.00000	101.74070				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.78146				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.44245				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	101.68018				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.91182				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.74691				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.76825				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.21339				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.91470				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.91448				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.80146				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN69 On 01/07/2022 Spot Bond					0.00000	100.69362				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.80160				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	101.77039				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.82768				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN69 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.27968				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	104.09479				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70 On 28/02/2023 Spot Bond					0.00000	100.97631				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70 On 11/11/2022 Spot Bond					0.00000	99.97452				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN70 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.86441				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70 On 12/02/2025 Spot Bond					0.00000	100.38505				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN70 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.40384				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN70 On 19/08/2025 Spot Bond					0.00000	101.78553				0.00	0	
Total CLN707 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 CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.86781				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.78265				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.81506				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.06180				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.77369				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	99.96247				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.78798				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.78798				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.78798				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.83938				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.78232				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.82212				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.14907				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.93627				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.86960				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.72268				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.72268				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.72268				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.73601				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.73601				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.73601				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.40763				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.46336				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.11308				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.79786				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	99.95006				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN736 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	95.08282				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.88573				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.92646				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	106.19200				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.68895				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	101.43804				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.80421				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.10663				0.00	0	
Total CLN743 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 CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	97.83950				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.40963				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.34912				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2021 Spot Bond					0.00000	100.80154				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.12911				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.86004				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.57010				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.01432				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.52202				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	101.33964				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.29943				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.46971				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.14882				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.23421				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	93.37111				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.01432				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.82281				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	100.65060				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond			6.97500	6.97500	6.97500	99.79463				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	81.41621				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	87.76028				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	100.51802				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.13425				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			6.82000	6.82000	6.82000	113.52285				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.53000	98.50474	8.53000	98.48213				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.02500	111.30127	8.02500	111.27735				0.00	0	13,000,000.00
Total COJ05 SPOT										0.00	0	13,000,000.00
Total For COJ05										0.00	0	13,000,000.00
COJ08 On 22/06/2026 Spot Bond			10.47500	107.90214	10.47500	107.87205				0.00	0	
Total COJ08 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			7.01500	111.62208	7.01500	111.60106				0.00	0	50,200,000,00
Total COJG01 SPOT										0.00	0	50,200,000,00
Total For COJG01										0.00	0	50,200,000,00
COT01 On 03/04/2023 Spot Bond			7.56000	102.95419	7.56000	102.93321				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.28500	91.98522	12.28500	91.95509				0.00	0	100,000,00
Total COT02 SPOT										0.00	0	100,000,00
Total For COT02										0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			10.87500	97.54753	10.87500	97.51932				0.00	0	75,000,000,00
Total COT03 SPOT										0.00	0	75,000,000,00
Total For COT03										0.00	0	75,000,000,00
CPV01 On 30/06/2029 Spot Bond			9.92500	9.92500	9.92500	107.52736				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.36842				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.20232				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.98397				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.88128				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.13720				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.20551				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.62500	9.62500	9.62500	107.03327				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.59300				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.23115				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.99500	105.68017	6.99500	105.66043				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	43.25614	100.00000	43.16093				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	43.25614	100.00000	43.16093				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.50500	106.67664	7.50500	106.65528				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.18343	9.69000	102.15716				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.18343	9.69000	102.15716				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.03000	93.08626	12.03000	93.05671				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	102.27459	10.10000	102.24721				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.27459	10.10000	102.24721				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	101.05699				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.55631				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	100.84366				0.00	0	400,000.00

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 DVF22B SPOT										0.00	0	400,000,00
Total For DVF22B										0.00	0	400,000,00
DVF22(On 24/10/2022 Spot Bond					0.00000	100.34832				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.02620				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.41459				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.33687				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.09522				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2(On 31/05/2024 Spot Bond					0.00000	99.14337				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2(On 31/05/2026 Spot Bond					0.00000	101.41090				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2(On 31/01/2023 Spot Bond					0.00000	100.09707				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2(On 31/01/2025 Spot Bond					0.00000	95.89561				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2(On 31/01/2027 Spot Bond					0.00000	100.10245				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3(On 21/08/2023 Spot Bond					0.00000	101.63202				0.00	0	50,000,00
Total DVFB30 SPOT										0.00	0	50,000,00
Total For DVFB30										0.00	0	50,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.38035				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.51000	102.94792	5.51000	102.93267				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			7.03500	107.74406	7.03500	107.72349				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.25000	109.17268	5.25000	109.14215				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.11000	96.74302	5.11000	96.71653				0.00	0	1,400,000,00
Total EL037 SPOT										0.00	0	1,400,000,00
Total For EL037										0.00	0	1,400,000,00
EL037/I On 31/01/2037 Spot Bond			2.25000	137.85376	2.25000	137.82654				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.99500	146.76279	3.99500	146.72670				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.96700	133.33590	3.96700	133.30346				0.00	0	70,000,00
Total EL29 SPOT										0.00	0	70,000,00
Total For EL29										0.00	0	70,000,00
EL30 On 29/07/2030 Spot Bond			4.01000	130.35366	4.01000	130.32179				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.94000	112.60691	4.94000	112.57652				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.08000	98.92158	5.08000	98.89457				0.00	0	450,000,00
Total EL36 SPOT										0.00	0	450,000,00
Total For EL36										0.00	0	450,000,00
EL36/I2 On 31/01/2036 Spot Bond			2.25000	137.85376	2.25000	137.82654				0.00	0	
Total EL36/I2038 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	175.93607				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	173.12006				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 09/06/2025 Spot Bond					0.00000	133.98365				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	132.90979				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	130.87509				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	121.60118				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	122.89568				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 15/04/2024 Spot Bond					0.00000	117.72826				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	119.70198				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.96000	100.35649	9.96000	100.32954				0.00	0	18,100,000.00

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 EMM03 SPOT										0.00	0	18,100,000,00
Total For EMM03										0.00	0	18,100,000,00
EMM04 On 16/05/2028 Spot Bond			9.15500	9.15500	9.15500	92.87421				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.79500	11.79500	11.79500	97.35024				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			10.02500	10.02500	10.02500	104.24376				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.02500	10.02500	10.02500	104.59676				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.80000	11.80000	11.80000	78.29224				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.03500	11.03500	11.03500	103.01993				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.80000	11.80000	11.80000	97.77654				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	101.00461				0.00	910,000,000	910,000,00
Total EPF015 SPOT										0.00	910,000,000	910,000,00
Total For EPF015										0.00	910,000,000	910,000,00
EPF017 On 07/09/2023 Spot Bond					0.00000	100.92040				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.86752				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.84449				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF020 On 07/11/2022 Spot Bond					0.00000	100.01357				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.08438				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.13151				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.98045				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	99.98619				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.83669				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EPFC50 On 10/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			800,000,000,000,000.00	18,000,000,000	16,100,000,000	
Total EPFC50 SPOT									10,000,000,000,000.00	18,000,000,000	16,100,000,000	
Total For EPFC50									10,000,000,000,000.00	18,000,000,000	16,100,000,000	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.96842				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.99580				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.33070				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.95113				0.00	1,410,000,000	470,000,000
Total EQT005 SPOT										0.00	1,410,000,000	470,000,000
Total For EQT005										0.00	1,410,000,000	470,000,000
EQT006 On 30/10/2023 Spot Bond					0.00000	100.10861				0.00	0	
Total EQT006 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 EQT006									0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	100.71339			0.00	0	
Total EQT007 SPOT									0.00	0	
Total For EQT007									0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	100.47675			0.00	0	
Total EQT008 SPOT									0.00	0	
Total For EQT008									0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	99.88790			0.00	0	
Total ERS3B6 SPOT									0.00	0	
Total For ERS3B6									0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	99.89325			0.00	0	
Total ERS3B7 SPOT									0.00	0	
Total For ERS3B7									0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	99.87928			0.00	0	
Total ERS3C6 SPOT									0.00	0	
Total For ERS3C6									0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	99.89217			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.88677			0.00	0	
Total ERSA25 SPOT									0.00	0	
Total For ERSA25									0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	99.89501			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.89757			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	99.88139			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			6.35500	107.08579	6.35500	107.06760		13,981,000,000,000.00	2,200,000,000	1,230,000,000	
Total ES23 SPOT								13,981,000,000,000.00	2,200,000,000	1,230,000,000	
Total For ES23								13,981,000,000,000.00	2,200,000,000	1,230,000,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.90517	10.00000	102.87789		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 ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.02500	96.64170	9.02500	96.61827				18,232,305,000,000.00	2,020,200,000	4,115,884,200
Total ES26 SPOT										18,232,305,000,000.00	2,020,200,000	4,115,884,200
Total For ES26										18,232,305,000,000.00	2,020,200,000	4,115,884,200
ES26/R On 02/04/2026 Spot Bond			7.85000	100.82840	7.85000	100.80707				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.26000	76.86832	11.36500	76.28884				221,822,000,000.00	19,700,000	1,920,095,200
Total ES33 SPOT										221,822,000,000.00	19,700,000	1,920,095,200
Total For ES33										221,822,000,000.00	19,700,000	1,920,095,200
ES33/R On 15/09/2033 Spot Bond			7.50000	101.14550	7.50000	101.12494				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.74500	75.41086	11.85000	74.75300				113,926,500,000.00	9,700,000	6,265,121,300
Total ES42 SPOT										113,926,500,000.00	9,700,000	6,265,121,300
Total For ES42										113,926,500,000.00	9,700,000	6,265,121,300
ES42/R On 25/04/2042 Spot Bond			8.50000	100.36657	8.50000	100.34363				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.90236				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.75569				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.81078				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.92728				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.20047				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB16 On 15/08/2022 Spot Bond					0.00000	99.91766				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.91354				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.16845				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.62414				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	99.83517				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.05822				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.06255				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.09943				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	101.71005				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.16122				0.00	0	500,000,0€
Total FRB22 SPOT										0.00	0	500,000,0€
Total For FRB22										0.00	0	500,000,0€
FRB23 On 20/09/2027 Spot Bond					0.00000	102.58239				0.00	0	1,000,000,0€
Total FRB23 SPOT										0.00	0	1,000,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRB23									0.00	0	1,000,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	102.97428			0.00	700,000,000	5,350,000,00
Total FRB24 SPOT									0.00	700,000,000	5,350,000,00
Total For FRB24									0.00	700,000,000	5,350,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.70128			0.00	23,938,400,000	15,390,000,00
Total FRB25 SPOT									0.00	23,938,400,000	15,390,000,00
Total For FRB25									0.00	23,938,400,000	15,390,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.60583			0.00	0	
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.72500	106.12257	9.72500	106.09503			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.69952			0.00	0	
Total FRB28 SPOT									0.00	0	
Total For FRB28									0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.76736			0.00	0	
Total FRB29 SPOT									0.00	0	
Total For FRB29									0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.52500	99.13973	8.52500	99.11700			0.00	0	
Total FRB30 SPOT									0.00	0	
Total For FRB30									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			2.11000	175.64378	2.11000	175.60968			0.00	0	20,000,00
Total FRBI22 SPOT									0.00	0	20,000,00
Total For FRBI22									0.00	0	20,000,00
FRBI23 On 07/12/2023 Spot Bond			2.36000	321.84572	2.36000	321.78112			0.00	0	
Total FRBI23 SPOT									0.00	0	
Total For FRBI23									0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.19500	3.19500	3.19500	152.22315		2,556,000,000,000.00		800,000,000	460,000,00
Total FRBI25 SPOT								2,556,000,000,000.00		800,000,000	460,000,00
Total For FRBI25								2,556,000,000,000.00		800,000,000	460,000,00
FRBI28 On 31/03/2028 Spot Bond			3.80500	201.82484	3.80500	201.77637		1,522,000,000,000.00		400,000,000	200,000,00
Total FRBI28 SPOT								1,522,000,000,000.00		400,000,000	200,000,00
Total For FRBI28								1,522,000,000,000.00		400,000,000	200,000,00
FRBI29 On 31/03/2029 Spot Bond			4.39000	4.39000	4.39000	106.12201		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.09000	5.09000	5.09000	217.66276				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.34000	91.51187	5.34000	91.48612				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.34000	92.86563	5.34000	92.83963				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			7.33000	7.33000	7.33000	80.96431				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			7.40000	7.40000	7.40000	80.13020				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			4.48000	4.48000	4.48000	146.35253				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	97.66778				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC22 On 31/01/2022 Spot Bond			2.76000	175.38887	2.76000	175.35172				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23 On 31/01/2022 Spot Bond			3.62000	175.05275	3.62000	175.01161				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25 On 13/02/2022 Spot Bond					0.00000	99.88933				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC25: On 14/03/2022 Spot Bond					0.00000	100.88346				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.94577				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.39691				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.17579				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.62871				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	101.16707				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.88567				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	114.34980				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	99.96050				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.81292				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	112.33055				0.00	0	
Total FRC286 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 FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.77273				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	101.52278				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 14/05/2024 Spot Bond					0.00000	101.32569				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	101.34896				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.14628				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	101.77305				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	102.04247				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.32593				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	100.01755				0.00	1,017,000,000	508,500,000
Total FRC305 SPOT										0.00	1,017,000,000	508,500,000
Total For FRC305										0.00	1,017,000,000	508,500,000
FRC305 On 27/02/2023 Spot Bond					0.00000	101.04568				0.00	3,000,000,000	1,500,000,000
Total FRC306 SPOT										0.00	3,000,000,000	1,500,000,000
Total For FRC306										0.00	3,000,000,000	1,500,000,000
FRC306 On 31/05/2024 Spot Bond					0.00000	102.72104				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.75636				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond					0.00000	100.86924				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC311 On 20/06/2024 Spot Bond					0.00000	100.95358				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC314 On 13/10/2026 Spot Bond					0.00000	100.46722				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC316 On 15/09/2033 Spot Bond					0.00000	100.93208				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC317 On 31/07/2034 Spot Bond					0.00000	100.17799				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC318 On 20/12/2024 Spot Bond					0.00000	100.85836				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC319 On 20/12/2026 Spot Bond					0.00000	100.95335				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC320 On 20/12/2024 Spot Bond					0.00000	101.11028				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC324 On 20/06/2026 Spot Bond					0.00000	100.87856				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC325 On 02/04/2024 Spot Bond					0.00000	100.53238				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC326 On 20/12/2022 Spot Bond					0.00000	101.69802				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC327 On 30/09/2022 Spot Bond					0.00000	100.55595				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	101.08771				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.01355				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.37062				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC331 On 31/05/2024 Spot Bond					0.00000	101.67243				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC332 On 25/04/2023 Spot Bond					0.00000	102.36968				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC333 On 07/12/2023 Spot Bond					0.00000	101.38695				0.00	0	
Total FRC333 SPOT										0.00	0	
Total For FRC333										0.00	0	
FRC334 On 20/02/2024 Spot Bond					0.00000	101.64550				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC335 On 20/12/2024 Spot Bond					0.00000	101.12732				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC336 On 21/12/2027 Spot Bond					0.00000	100.77481				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC337 On 15/10/2022 Spot Bond					0.00000	100.39770				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC338 On 20/12/2025 Spot Bond					0.00000	101.02382				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	101.55838				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.37887				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.27097				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2022 Spot Bond					0.00000	100.24981				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	101.19222				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	100.50801				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.27546				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.27575				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.29093				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.29119				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 31/01/2022 Spot Bond					0.00000	100.16116				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC358 On 14/11/2022 Spot Bond					0.00000	101.80102				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	100.36795				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.18218				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2022 Spot Bond					0.00000	100.61257				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	99.96232				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	101.64369				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	101.94350				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	101.28334				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	101.28008				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 20/06/2026 Spot Bond					0.00000	102.21490				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	102.22151				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37: On 25/04/2023 Spot Bond					0.00000	100.26970				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.26849				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	102.28221				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.71316				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	101.13712				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	101.13067				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	100.78616				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	100.84513				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 16/12/2021 Spot Bond					0.00000	100.58221				0.00	0	
Total FRC380 SPOT										0.00	0	
Total For FRC380										0.00	0	
FRC38: On 20/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	15,000,000.00
Total FRC381 SPOT										0.00	0	15,000,000.00
Total For FRC381										0.00	0	15,000,000.00
FRC66 On 31/01/2022 Spot Bond			3.40000	3.40000	3.40000	175.09848				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			3.34000	3.34000	3.34000	175.12219				0.00	0	
Total FRC69 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 FRC69									0.00	0	
FRC71 On 31/01/2022 Spot Bond			3.35000	3.35000	3.35000	175.11824			0.00	0	
Total FRC71 SPOT									0.00	0	
Total For FRC71									0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.67500	101.77519	4.67500	101.74828			0.00	0	
Total FRI33 SPOT									0.00	0	
Total For FRI33									0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.96000	111.00392	4.96000	110.97396			0.00	0	
Total FRI38 SPOT									0.00	0	
Total For FRI38									0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.30227			0.00	0	
Total FRJ022 SPOT									0.00	0	
Total For FRJ022									0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.24122			0.00	0	
Total FRJ22 SPOT									0.00	0	
Total For FRJ22									0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.90007			0.00	0	
Total FRJ23 SPOT									0.00	0	
Total For FRJ23									0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.61600			0.00	0	40,000,00
Total FRJ24 SPOT									0.00	0	40,000,00
Total For FRJ24									0.00	0	40,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.50924			0.00	40,000,000	20,000,00
Total FRJ25 SPOT									0.00	40,000,000	20,000,00
Total For FRJ25									0.00	40,000,000	20,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.68839			0.00	0	
Total FRJ26 SPOT									0.00	0	
Total For FRJ26									0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.00169			0.00	0	
Total FRJ27 SPOT									0.00	0	
Total For FRJ27									0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.68738			0.00	0	
Total FRJ28 SPOT									0.00	0	
Total For FRJ28									0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.77034			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.69908				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.52800	4.52800	4.52800	97.78574				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.93000	4.93000	4.93000	111.39538				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.78488				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.20698				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.07000	109.47491	5.07000	109.44503				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.94000	220.80591	4.94000	220.74626				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.21000	107.56533	5.21000	107.53558				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.97000	4.97000	4.97000	220.12536				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			4.03000	148.41377	4.03000	148.37738				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	130.38647	3.70500	130.35563				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS119 On 31/01/2038 Spot Bond			5.01000	110.30574	5.01000	110.27584				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.09000	217.72244	5.09000	217.66276				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.14000	216.70623	5.14000	216.64657				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.56000	120.73998	3.56000	150.52774				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.17000	216.09928	5.17000	216.03963				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.21000	107.56533	5.21000	107.53558				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.49500	193.95808	4.49500	193.90790				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.96000	97.99446	5.96000	97.96542				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.38500	195.18843	4.38500	195.13852				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.44500	194.51624	4.44500	194.46617				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.68000	206.09146	5.68000	206.03175				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.91000	98.59949	5.91000	98.57040				0.00	0	
Total FRS134 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 FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.21000	5.21000	5.21000	107.53558				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.19000	107.83566	5.19000	107.80589				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.25500	196.65401	4.25500	196.60439				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.45000	210.53316	5.45000	210.47347				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.38500	195.18843	4.38500	195.13852				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.38500	195.18843	4.38500	195.13852				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.78600	202.04653	3.78600	201.99812				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.33000	147.06103	4.33000	147.02382				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.46000	175.50643	2.46000	175.47069				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.73500	191.30423	4.73500	191.25348				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.77500	190.86596	4.77500	190.81514				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.30000	147.19565	4.30000	147.15852				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.25000	196.71062	4.25000	196.66102				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.78500	4.78500	4.78500	190.70571				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 01/08/2022 Spot Bond					0.00000	6.17822				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.32945				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.36229				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 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	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.78374				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.72755				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	211.47406				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	154.20291				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	194.74058				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS194 On 19/06/2026 Spot Bond					0.00000	43.68754				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.05011				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.05823				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	99.95605				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	101.15877				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.40971				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.21881				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 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	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.68144				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 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 FRS221										0.00	0	
FRS22: On 06/07/2022 Spot Bond					0.00000	100.97210				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22: On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22: On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22: On 21/12/2027 Spot Bond					0.00000	100.77481				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22: On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22: On 31/07/2022 Spot Bond					0.00000	100.29168				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22: On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23: On 14/08/2027 Spot Bond					0.00000	101.38592				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23: On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23: On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23: On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23: On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	103.66849				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	109.62073				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	102.77486				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.62195				0.00	0	70,000,00
Total FRS241 SPOT										0.00	0	70,000,00
Total For FRS241										0.00	0	70,000,00
FRS241 On 12/12/2025 Spot Bond					0.00000	77.36206				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.54287				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	117.55462				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.51790				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	100.53094				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24(On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25(On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS25(On 31/01/2022 Spot Bond					0.00000	100.13864				0.00	1,200,000,000	600,000,000
Total FRS251 SPOT										0.00	1,200,000,000	600,000,000
Total For FRS251										0.00	1,200,000,000	600,000,000
FRS25(On 31/01/2022 Spot Bond					0.00000	100.13893				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25(On 22/02/2024 Spot Bond					0.00000	102.87123				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25(On 31/01/2022 Spot Bond					0.00000	100.13804				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25(On 02/03/2024 Spot Bond					0.00000	100.94711				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25(On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS25(On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25(On 23/01/2024 Spot Bond					0.00000	118.19847				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25(On 24/03/2022 Spot Bond					0.00000	101.37433				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26(On 25/03/2024 Spot Bond					0.00000	101.02585				0.00	0	
Total FRS260 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 FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.36873				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS26 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.72948				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	118.34481				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.73498				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27 On 05/07/2022 Spot Bond					0.00000	116.00463				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27 On 14/07/2022 Spot Bond					0.00000	100.87981				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27 On 21/07/2022 Spot Bond					0.00000	110.84616				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.73057				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 18/08/2022 Spot Bond					0.00000	101.15466				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS274 On 26/11/2021 Spot Bond					0.00000	100.83966				0.00	0	
Total FRS275 SPOT										0.00	0	
Total For FRS275										0.00	0	
FRS275 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 12/11/2021 Spot Bond					0.00000	99.96276				0.00	0	
Total FRS277 SPOT										0.00	0	
Total For FRS277										0.00	0	
FRS277 On 30/09/2024 Spot Bond					0.00000	100.91924				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.07856				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	101.02831				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	100.43607				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 13/01/2022 Spot Bond					0.00000	100.23094				0.00	0	
Total FRS283 SPOT										0.00	0	
Total For FRS283										0.00	0	
FRS283 On 28/02/2031 Spot Bond			9.67500	9.67500	9.67500	100.81480				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS28 On 28/02/2031 Spot Bond			9.67500	9.67500	9.67500	100.81480				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.23255				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 14/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS287 SPOT										0.00	0	
Total For FRS287										0.00	0	
FRS28 On 13/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.16000	2.16000	2.16000	323.02561				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.90000	324.71394	1.90000	324.65279				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.90000	1.90000	1.90000	324.65279				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.70000	175.80494	1.70000	175.77277				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.70000	175.80494	1.70000	175.77277				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.02451				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.91000	102.64803	4.91000	102.62047				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.46000	70.16494	4.46000	109.10688				0.00	0	
Total FRS81 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 FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.45000	3.45000	3.45000	151.03631			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.73000	3.73000	3.73000	149.74572			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.96000	2.96000	2.96000	318.08493			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.59500	5.59500	5.59500	104.16532			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			7.12500	114.35508	7.12500	114.33321		842,175,000,000.00		118,200,000	59,100,00
Total FRX24 SPOT								842,175,000,000.00		118,200,000	59,100,00
Total For FRX24								842,175,000,000.00		118,200,000	59,100,00
FRX25 On 26/07/2025 Spot Bond			7.51500	109.93272	7.51500	109.91069			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.02500	106.89837	8.02500	106.87526		6,901,500,000,000.00		860,000,000	2,629,852,10
Total FRX26 SPOT								6,901,500,000,000.00		860,000,000	2,629,852,10
Total For FRX26								6,901,500,000,000.00		860,000,000	2,629,852,10
FRX27 On 07/03/2027 Spot Bond			8.11500	110.60549	8.11500	110.58119			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.53500	110.88761	8.53500	110.86244			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.17500	105.94533	9.17500	105.91951		734,000,000,000.00		80,000,000	40,000,00
Total FRX30 SPOT								734,000,000,000.00		80,000,000	40,000,00
Total For FRX30								734,000,000,000.00		80,000,000	40,000,00
FRX31 On 21/02/2031 Spot Bond			9.33500	103.07391	9.33500	103.04835		30,245,400,000,000.00		3,240,000,000	1,620,000,00
Total FRX31 SPOT								30,245,400,000,000.00		3,240,000,000	1,620,000,00
Total For FRX31								30,245,400,000,000.00		3,240,000,000	1,620,000,00
FRX32 On 31/03/2032 Spot Bond			9.42000	108.35278	9.42000	108.32538			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.62500	78.06017	10.62500	78.03797				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.98932				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.35060				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.12964				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.07422				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.11188				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.12296				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A1 On 20/10/2022 Spot Bond					0.00000	100.32231				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.33907				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.36104				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.37200				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GBL05 On 07/11/2022 Spot Bond					0.00000	99.77674				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.12378				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.07285				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.12441				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.08230				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.13690				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.59235				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.99000	113.46640	3.99000	113.43864				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.97789				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.54500	107.11050	6.54500	107.09155				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.12180				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.21704				0.00	0	
Total GRT20 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 GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.12500	106.76058	7.12500	106.74005				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.34986				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.20605				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.08586				0.00	1,260,000,000	1,260,000,000
Total GRT24G SPOT										0.00	1,260,000,000	1,260,000,000
Total For GRT24G										0.00	1,260,000,000	1,260,000,000
GRT25 On 09/03/2025 Spot Bond					0.00000	101.31920				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.69205				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.59258				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.79415				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.53580				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.44379				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.99562				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.04560				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.88717				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.02900				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.32357				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.58834				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.10342				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.33614				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.69791				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.18278				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.61614				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.26382				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.47149				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H10T1 On 26/02/2023 Spot Bond					0.00000	101.63207				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.81210				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.23045				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	99.96259				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.73606				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.52849				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.96675				0.00	0	40,000,00
Total HC5T5 SPOT										0.00	0	40,000,00
Total For HC5T5										0.00	0	40,000,00
HILB08 On 29/03/2023 Spot Bond					0.00000	99.29795				0.00	2,780,000,000	2,780,000,00
Total HILB08 SPOT										0.00	2,780,000,000	2,780,000,00
Total For HILB08										0.00	2,780,000,000	2,780,000,00
HILB09 On 29/03/2025 Spot Bond					0.00000	99.22389				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.63185				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.04597				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.93073				0.00	0	
Total HILB12 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 HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.90659				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.62866				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.59044				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.57961				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.50000	320.97933	2.50000	320.91369				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.85000	2.85000	2.85000	326.00334				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.42000	101.74079	10.42000	101.71271				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.00500	76.87310	5.00500	101.33921				0.00	0	10,000,000.00
Total HWAY33 SPOT										0.00	0	10,000,000.00
Total For HWAY33										0.00	0	10,000,000.00
HWAY3 On 31/07/2034 Spot Bond			11.26500	89.08134	11.26500	89.05482		5,940,034,500,000.00		527,300,000	4,279,122,800	
Total HWAY34 SPOT								5,940,034,500,000.00		527,300,000	4,279,122,800	
Total For HWAY34								5,940,034,500,000.00		527,300,000	4,279,122,800	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.58430	100.00000	11.55881				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.36500	88.00531	11.36500	87.97888				0.00	0	5,300,000.00
Total HWAY35 SPOT										0.00	0	5,300,000.00
Total For HWAY35										0.00	0	5,300,000.00
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.58264	100.00000	11.55714				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.50798				0.00	0	15,000,000.00
Total HWF11 SPOT										0.00	0	15,000,000.00
Total For HWF11										0.00	0	15,000,000.00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.31126				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	101.00536				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.87000	153.78471	2.88000	153.70448				404,403,932,632,000.00	140,907,293,600	389,632,185,600
Total I2025 SPOT										14,403,932,632,000.00	140,907,293,600	389,632,185,600
Total For I2025										14,403,932,632,000.00	140,907,293,600	389,632,185,600
I2029 On 31/03/2029 Spot Bond			3.54500	112.37050	3.52000	112.53451				472,167,559,263,000.00	133,192,541,400	234,599,693,800
Total I2029 SPOT										2,167,559,263,000.00	133,192,541,400	234,599,693,800
Total For I2029										2,167,559,263,000.00	133,192,541,400	234,599,693,800
I2033 On 28/02/2033 Spot Bond			4.20000	106.61866	4.17500	106.85393				464,573,657,520,000.00	110,612,775,600	205,195,109,200
Total I2033 SPOT										4,573,657,520,000.00	110,612,775,600	205,195,109,200
Total For I2033										4,573,657,520,000.00	110,612,775,600	205,195,109,200
I2038 On 31/01/2038 Spot Bond			4.29500	120.81166	4.31000	120.54886				193,761,973,113,000.00	45,113,381,400	330,351,664,200
Total I2038 SPOT										3,761,973,113,000.00	45,113,381,400	330,351,664,200
Total For I2038										3,761,973,113,000.00	45,113,381,400	330,351,664,200
I2046 On 31/03/2046 Spot Bond			4.34000	107.73493	4.34000	107.70750				656,413,505,944,000.00	151,247,351,600	343,262,371,100
Total I2046 SPOT										6,413,505,944,000.00	151,247,351,600	343,262,371,100
Total For I2046										6,413,505,944,000.00	151,247,351,600	343,262,371,100
I2050 On 31/12/2050 Spot Bond			4.33000	111.07024	4.34000	110.83887				507,705,556,682,000.00	117,253,015,400	347,317,107,900
Total I2050 SPOT										17,705,556,682,000.00	117,253,015,400	347,317,107,900
Total For I2050										17,705,556,682,000.00	117,253,015,400	347,317,107,900
IBL101 On 24/05/2022 Spot Bond			6.44000	6.44000	6.44000	105.54087				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.45885				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL109 On 07/12/2023 Spot Bond			2.62000	320.23911	2.62000	320.17260				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.16655				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.66740				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.02299				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.13113				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.41520				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.03075				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.35400				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.95808				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.98771				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.44223				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.16693				0.00	0	
Total IBL135 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 IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	101.09235				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.00691				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.94099				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	101.08419				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	101.07862				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.77001				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.57146				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.95150				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.99302				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	96.55302				0.00	0	63,000,00
Total IBL150 SPOT										0.00	0	63,000,00
Total For IBL150										0.00	0	63,000,00
IBL154 On 19/11/2025 Spot Bond					0.00000	101.06793				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.27400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.23857				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.24622				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.28086				0.00	0	1,250,000,00
Total IBL159 SPOT										0.00	0	1,250,000,00
Total For IBL159										0.00	0	1,250,000,00
IBL160 On 12/02/2026 Spot Bond					0.00000	100.14342				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.44034				0.00	0	1,250,000,00
Total IBL161 SPOT										0.00	0	1,250,000,00
Total For IBL161										0.00	0	1,250,000,00
IBL162 On 13/04/2024 Spot Bond					0.00000	100.48028				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.38117				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	99.88757				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	99.88342				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.28801				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.29792				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IBL179 On 15/11/2021 Spot Bond					0.00000	101.11025			0.00	0	
Total IBL179 SPOT									0.00	0	
Total For IBL179									0.00	0	
IBL180 On 19/11/2021 Spot Bond					0.00000	101.06151			0.00	0	
Total IBL180 SPOT									0.00	0	
Total For IBL180									0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.01893			0.00	0	
Total IBL181 SPOT									0.00	0	
Total For IBL181									0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.05534			0.00	3,000,000,000	1,500,000,000
Total IBL182 SPOT									0.00	3,000,000,000	1,500,000,000
Total For IBL182									0.00	3,000,000,000	1,500,000,000
IBL183 On 30/11/2021 Spot Bond					0.00000	100.91422			0.00	0	
Total IBL183 SPOT									0.00	0	
Total For IBL183									0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.80391			0.00	0	
Total IBL190 SPOT									0.00	0	
Total For IBL190									0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.83256			0.00	0	
Total IBL191 SPOT									0.00	0	
Total For IBL191									0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.45274			0.00	0	
Total IBL192 SPOT									0.00	0	
Total For IBL192									0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.31139			0.00	0	
Total IBL193 SPOT									0.00	0	
Total For IBL193									0.00	0	
IBL196 On 08/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			375,000,000,000,000.00	3,750,000,000	3,750,000,000
Total IBL196 SPOT									375,000,000,000,000.00	3,750,000,000	3,750,000,000
Total For IBL196									375,000,000,000,000.00	3,750,000,000	3,750,000,000
IBL197 On 08/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			600,000,000,000,000.00	6,000,000,000	6,000,000,000
Total IBL197 SPOT									600,000,000,000,000.00	6,000,000,000	6,000,000,000
Total For IBL197									600,000,000,000,000.00	6,000,000,000	6,000,000,000
IBL36 On 31/01/2022 Spot Bond			1.78000	1.78000	1.78000	175.74092			0.00	0	
Total IBL36 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 IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.14500	108.75582	7.14500	108.73507				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL67 On 31/01/2022 Spot Bond			2.05000	175.66735	2.05000	175.63352				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.51500	109.11495	5.51500	109.09882				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.80887				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.05000	105.70689	9.05000	105.68146				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.34500	105.08910	10.34500	105.24769				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.96085				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.64500	109.19316	9.64500	109.16506				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.45267				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	99.96175				0.00	220,000,000	110,000,000
Total IDCG14 SPOT										0.00	220,000,000	110,000,000
Total For IDCG14										0.00	220,000,000	110,000,000
IDCG15 On 12/11/2023 Spot Bond					0.00000	98.97375				0.00	0	1,400,000,000
Total IDCG15 SPOT										0.00	0	1,400,000,000
Total For IDCG15										0.00	0	1,400,000,000
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.56507				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.01373				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.79006				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.56528				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.69513				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	99.42433				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 29/01/2027 Spot Bond					0.00000	100.26138				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 15/12/2022 Spot Bond					0.00000	100.81771				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 10/12/2024 Spot Bond			8.37500	104.55329	8.37500	104.52986				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.59332				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.99145				0.00	0	100,000,00
Total INLV01 SPOT										0.00	0	100,000,00
Total For INLV01										0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV05 On 22/03/2023 Spot Bond					0.00000	104.32992				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.49560				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	99.28088				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	103.51326				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.30998				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.82253				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.72012				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.73318				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.67019				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.02738				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.05487				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.37545				0.00	0	
Total IPF25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	99.99975				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.63447				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.20145				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.59877				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.85999				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC35 On 10/11/2021 Spot Bond					0.00000	101.05535				0.00	0	
Total IPFC35 SPOT										0.00	0	
Total For IPFC35										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.81729				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.75254	2.75000	100.74500				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.14500	186.86585	5.14500	186.81425				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.02861				0.00	0	100,000,00
Total IV035 SPOT										0.00	0	100,000,00
Total For IV035										0.00	0	100,000,00
IV039 On 31/01/2022 Spot Bond			3.20000	3.20000	3.20000	175.17754				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	99.87247				0.00	0	20,100,00
Total IV042 SPOT										0.00	0	20,100,00
Total For IV042										0.00	0	20,100,00
IV043 On 21/11/2021 Spot Bond			8.46000	8.46000	8.46000	105.95530				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.15201				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.64500	175.43392	2.64500	175.39731			3,174,000,000,000.00	1,200,000,000	600,000,00	
Total IV045 SPOT									3,174,000,000,000.00	1,200,000,000	600,000,00	
Total For IV045									3,174,000,000,000.00	1,200,000,000	600,000,00	
IV046 On 21/06/2022 Spot Bond					0.00000	102.58513				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.32474				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.04500	187.93745	5.04500	187.88604				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.94000	104.88151	6.94000	104.86167				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	99.88121				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.78301				0.00	0	40,000,00
Total IVC140 SPOT										0.00	0	40,000,00
Total For IVC140										0.00	0	40,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC144 On 03/12/2021 Spot Bond					0.00000	101.00498				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.36938				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.41226				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.70817				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.98868				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.97627				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.12937				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.03494				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.83705				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.97843				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					0.00000	100.68190				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.48261				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	99.97423				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	101.01200				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	100.86488				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.85931	7.40000	102.83890				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	101.10873				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	101.15886				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	99.88182				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.83046				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.98810	7.23000	101.96842				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.57607				0.00	0	40,000,00

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 IVC196 SPOT										0.00	0	40,000,00
Total For IVC196										0.00	0	40,000,00
IVC198 On 13/08/2026 Spot Bond					0.00000	99.89517				0.00	0	50,000,00
Total IVC198 SPOT										0.00	0	50,000,00
Total For IVC198										0.00	0	50,000,00
IVC199 On 26/02/2022 Spot Bond					0.00000	101.06041				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	101.44497	7.45000	101.42448				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.11462				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	109.90869	3.91012	104.15745				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.26936				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVZ066 On 11/11/2021 Spot Bond			4.00000	4.00000	4.00000	99.92335				0.00	0	
Total IVZ066 SPOT										0.00	0	
Total For IVZ066										0.00	0	
IVZ067 On 25/11/2021 Spot Bond			4.00000	4.00000	4.00000	99.77039				0.00	0	
Total IVZ067 SPOT										0.00	0	
Total For IVZ067										0.00	0	
IVZ068 On 02/12/2021 Spot Bond			4.10000	4.10000	4.10000	99.68647				0.00	0	
Total IVZ068 SPOT										0.00	0	
Total For IVZ068										0.00	0	
IVZ069 On 09/12/2021 Spot Bond			4.10000	4.10000	4.10000	99.60839				0.00	0	
Total IVZ069 SPOT										0.00	0	
Total For IVZ069										0.00	0	
IVZ070 On 15/12/2021 Spot Bond			4.10000	4.10000	4.10000	99.54156				0.00	0	
Total IVZ070 SPOT										0.00	0	
Total For IVZ070										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ071 On 06/01/2022 Spot Bond			4.15000	4.15000	4.15000	99.28879				0.00	0	
Total IVZ071 SPOT										0.00	0	
Total For IVZ071										0.00	0	
IVZ072 On 13/01/2022 Spot Bond			4.15000	4.15000	4.15000	99.21039				0.00	0	
Total IVZ072 SPOT										0.00	0	
Total For IVZ072										0.00	0	
IVZ073 On 27/01/2022 Spot Bond			4.15000	4.15000	4.15000	99.05397				0.00	0	
Total IVZ073 SPOT										0.00	0	
Total For IVZ073										0.00	0	
IVZ075 On 30/11/2021 Spot Bond			4.00000	4.00000	4.00000	99.71588				0.00	0	
Total IVZ075 SPOT										0.00	0	
Total For IVZ075										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.96052				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.69493				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	101.23204				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.31221				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.57078				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.45914				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.34068				0.00	0	
Total KAP017 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For KAP017									0.00	0	
KAP01 On 14/04/2024 Spot Bond					0.00000	100.52542			0.00	0	
Total KAP018 SPOT									0.00	0	
Total For KAP018									0.00	0	
KAP01 On 28/07/2024 Spot Bond					0.00000	100.18552			0.00	0	
Total KAP019 SPOT									0.00	0	
Total For KAP019									0.00	0	
KAP02 On 15/12/2025 Spot Bond					0.00000	100.84985			0.00	0	
Total KAP020 SPOT									0.00	0	
Total For KAP020									0.00	0	
KAP02 On 15/09/2026 Spot Bond					0.00000	100.85284			0.00	0	
Total KAP021 SPOT									0.00	0	
Total For KAP021									0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.05501			0.00	0	23,100,00
Total KAP11 SPOT									0.00	0	23,100,00
Total For KAP11									0.00	0	23,100,00
KW01 On 31/10/2027 Spot Bond			9.12500	120.17161	9.12500	120.14200			0.00	0	
Total KW01 SPOT									0.00	0	
Total For KW01									0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.09255			0.00	0	
Total LGL05 SPOT									0.00	0	
Total For LGL05									0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.93500	103.81967	6.93500	103.80023			0.00	0	
Total LGL06 SPOT									0.00	0	
Total For LGL06									0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.45543			0.00	0	
Total LGL07 SPOT									0.00	0	
Total For LGL07									0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.80116			0.00	0	
Total LGL08 SPOT									0.00	0	
Total For LGL08									0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.22001			0.00	0	
Total LGL09 SPOT									0.00	0	
Total For LGL09									0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.00783			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.43508				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	99.87427				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.84667				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.18940				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.22262				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	101.01742				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.77679				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	99.91270				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	99.90512				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06 On 28/05/2022 Spot Bond					0.00000	100.85864				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	101.22086				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF07 On 17/09/2024 Spot Bond					0.00000	100.69106				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.61079				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	101.07139				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.17780				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.93605				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	101.10671				0.00	2,000,000,000	1,100,000,000
Total MBP046 SPOT										0.00	2,000,000,000	1,100,000,000
Total For MBP046										0.00	2,000,000,000	1,100,000,000
MBP04 On 26/02/2024 Spot Bond					0.00000	101.00093				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.56999				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.58170				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.30641				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	101.01938				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.56184				0.00	0	
Total MBP052 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 MBP052									0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.37500	8.37500	8.37500	111.97069			0.00	0	
Total MMIG04 SPOT									0.00	0	
Total For MMIG04									0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.33400	105.92285	6.33400	105.90490		14,290,770,800,000.00	2,256,200,000	2,178,100,000	
Total MMIG05 SPOT								14,290,770,800,000.00	2,256,200,000	2,178,100,000	
Total For MMIG05								14,290,770,800,000.00	2,256,200,000	2,178,100,000	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.52485			0.00	0	
Total MMIG06 SPOT									0.00	0	
Total For MMIG06									0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.85472			0.00	0	
Total MMIG07 SPOT									0.00	0	
Total For MMIG07									0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.80095			0.00	0	
Total MML01 SPOT									0.00	0	
Total For MML01									0.00	0	
MML02 On 10/12/2026 Spot Bond			9.02500	104.93081	9.02500	104.90551			0.00	0	
Total MML02 SPOT									0.00	0	
Total For MML02									0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.94104			0.00	0	
Total MML03 SPOT									0.00	0	
Total For MML03									0.00	0	
MML04 On 15/03/2028 Spot Bond			9.27500	94.30103	9.27500	94.62108			0.00	0	
Total MML04 SPOT									0.00	0	
Total For MML04									0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.22247			0.00	0	
Total MTN07 SPOT									0.00	0	
Total For MTN07									0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.12818			0.00	0	
Total MTN09 SPOT									0.00	0	
Total For MTN09									0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.78797			0.00	1,800,000,000	900,000,000
Total MTN10 SPOT									0.00	1,800,000,000	900,000,000
Total For MTN10									0.00	1,800,000,000	900,000,000
MTN12 On 04/06/2023 Spot Bond					0.00000	101.76406			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.69223				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	99.98681				0.00	3,400,000,000	1,700,000,000
Total MTN14 SPOT										0.00	3,400,000,000	1,700,000,000
Total For MTN14										0.00	3,400,000,000	1,700,000,000
MTN15 On 10/05/2024 Spot Bond					0.00000	99.98621				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.88254				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.60822				0.00	300,000,000	150,000,000
Total MTN17 SPOT										0.00	300,000,000	150,000,000
Total For MTN17										0.00	300,000,000	150,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	99.41056				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.93761				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.78200				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.80317				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.18623				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.97000	99.90108	8.97000	99.87727				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN24 On 29/01/2026 Spot Bond					0.00000	100.20103				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.77770				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.00989				0.00	900,000,000	685,861,10
Total MTN26 SPOT										0.00	900,000,000	685,861,10
Total For MTN26										0.00	900,000,000	685,861,10
MTN27 On 29/06/2028 Spot Bond					0.00000	101.48999				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.79088				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.05935				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.35617				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.53845				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	101.19900				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.19899				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.28430				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.28422				0.00	0	
Total MWAR06 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 MWAR06										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.25282				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.80404				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.03519				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.41962				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.69919				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.89918				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.06901				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.22503				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.67500	101.34617	6.67500	101.32809				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			7.02500	107.59188	7.02500	107.57169				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.90500	105.09301	9.90500	105.06540				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.30411				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.26558				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.15532				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.47688				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.20747				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.15346				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.59000	108.13241	6.59000	108.11304				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.89000	102.85147	5.89000	102.83512				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.35200	108.23631	7.35200	108.21508				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			8.52500	105.69445	8.52500	105.67020				0.00	0	250,000,00
Total NBK17A SPOT										0.00	0	250,000,00
Total For NBK17A										0.00	0	250,000,00
NBK19 On 01/06/2022 Spot Bond			6.42000	105.99493	6.42000	105.97662				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.83500	114.09825	7.83500	114.07429				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK21/ On 21/07/2027 Spot Bond			8.79000	111.31626	8.79000	111.29024				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22/ On 19/11/2022 Spot Bond			5.51500	109.26281	5.51500	109.24666				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			7.57300	115.70111	7.57300	115.67774				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			8.55000	116.24446	8.55000	116.21802				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24I On 11/02/2022 Spot Bond					0.00000	99.97314				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/ On 17/02/2023 Spot Bond			6.00500	6.00500	6.00500	108.03248				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.07581				0.00	920,000,000	460,000,00
Total NBK25B SPOT										0.00	920,000,000	460,000,00
Total For NBK25B										0.00	920,000,000	460,000,00
NBK26/ On 10/05/2023 Spot Bond			100.00000	37.14519	100.00000	37.06342				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.83266				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			8.86000	108.34907	8.86000	108.32355				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			6.14500	108.94807	6.14500	108.93015				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			8.05000	112.35458	8.05000	112.33049				0.00	0	
Total NBK29A 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 NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.37500	108.85701	6.37500	108.83845				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			6.09500	106.17171	6.09500	106.15410				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	102.53448				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	101.54365				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	103.60595				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.70000	10.70000	10.70000	73.96199				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	102.95080				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	101.37803				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.78762				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45 On 15/02/2023 Spot Bond					0.00000	101.83140				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	102.23682				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47 On 15/02/2028 Spot Bond					0.00000	103.62471				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.00000				0.00	400,000,000	200,000,000
Total NBK48B SPOT										0.00	400,000,000	200,000,000
Total For NBK48B										0.00	400,000,000	200,000,000
NBK49I On 09/11/2023 Spot Bond					0.00000	100.65569				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	100.90029				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.09185				0.00	0	1,250,000,000
Total NBK51B SPOT										0.00	0	1,250,000,000
Total For NBK51B										0.00	0	1,250,000,000
NBK52I On 21/02/2024 Spot Bond					0.00000	101.71691				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.64856				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.80380				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.17894				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.09651				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.22737				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.53613				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.21684				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.42533				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.16944				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.29201				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.36381				0.00	540,000,000	270,000,000
Total NBKB64 SPOT										0.00	540,000,000	270,000,000
Total For NBKB64										0.00	540,000,000	270,000,000
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.79045				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.87000	103.10319	9.87000	103.07575				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.78364				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.90500	102.65675	9.90500	102.62934				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.79045				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.80120				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.81480				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.92402				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.92402				0.00	0	40,000,00
Total NDAL03 SPOT										0.00	0	40,000,00
Total For NDAL03										0.00	0	40,000,00
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.21463				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.33915				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.98577				0.00	0	100,000,00
Total NGL02 SPOT										0.00	0	100,000,00
Total For NGL02										0.00	0	100,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	101.61296				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.94327				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.14702				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.26097				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.70775				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL08 On 02/07/2025 Spot Bond					0.00000	106.65415				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.98452				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1A On 01/07/2022 Spot Bond					0.00000	103.22880				0.00	0	45,000,00
Total NGLT1A SPOT										0.00	0	45,000,00
Total For NGLT1A										0.00	0	45,000,00
NGLT1B On 20/10/2023 Spot Bond					0.00000	103.66723				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT103 On 25/03/2024 Spot Bond					0.00000	104.02503				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT104 On 15/01/2025 Spot Bond					0.00000	104.74466				0.00	0	1,200,000,00
Total NGT104 SPOT										0.00	0	1,200,000,00
Total For NGT104										0.00	0	1,200,000,00
NGT105 On 22/05/2025 Spot Bond					0.00000	104.55260				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT106 On 05/08/2025 Spot Bond					0.00000	102.89800				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT107 On 19/11/2025 Spot Bond					0.00000	105.34833				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT108 On 08/09/2026 Spot Bond					0.00000	105.44161				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT109 On 04/11/2026 Spot Bond					0.00000	100.12328				0.00	1,821,700,000	1,821,700,00
Total NGT109 SPOT										0.00	1,821,700,000	1,821,700,00
Total For NGT109										0.00	1,821,700,000	1,821,700,00
NGT1G On 16/06/2026 Spot Bond					0.00000	102.44780				0.00	0	
Total NGT1G 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 NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.41659				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.35163				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.83747				0.00	0	500,000,00
Total NHM011 SPOT										0.00	0	500,000,00
Total For NHM011										0.00	0	500,000,00
NHM01 On 13/06/2022 Spot Bond					0.00000	101.96687				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	101.39469				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.10050				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	99.95842				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	104.50383				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.77630				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	105.27722				0.00	0	1,500,000,00
Total NHM020 SPOT										0.00	0	1,500,000,00
Total For NHM020										0.00	0	1,500,000,00
NI202 On 07/12/2033 Spot Bond			5.14000	5.14000	5.14000	216.64657				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.75500	3.75500	3.75500	202.36054				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.63500	3.63500	3.63500	150.18213				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.81500	3.81500	3.81500	110.31274				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			5.06000	5.06000	5.06000	109.58297				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.74000	3.74000	3.74000	149.69987				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	204.08045	3.45000	204.03349				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.54000	3.54000	3.54000	150.62005				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.40000	3.40000	3.40000	206.56396				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.54500	204.88295	3.54500	204.83516				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.17500	108.03894	5.17500	108.00916				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.67922				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN016 On 20/03/2024 Spot Bond					0.00000	100.93807				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.10168				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	134.81275				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.25365				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.82235				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.27803				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.20152				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.74963				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.32477				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	125.54828				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.94354				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.22026				0.00	0	
Total NN04 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 NN04									0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.40064			0.00	0	
Total NN040 SPOT									0.00	0	
Total For NN040									0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	151.02465			0.00	0	
Total NN043 SPOT									0.00	0	
Total For NN043									0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	99.89644			0.00	0	
Total NN046 SPOT									0.00	0	
Total For NN046									0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	150.80615			0.00	0	
Total NN048 SPOT									0.00	0	
Total For NN048									0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	145.29104			0.00	0	
Total NN049 SPOT									0.00	0	
Total For NN049									0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.87873			0.00	0	
Total NN05 SPOT									0.00	0	
Total For NN05									0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	129.89580			0.00	0	
Total NN051 SPOT									0.00	0	
Total For NN051									0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	97.61797			0.00	0	
Total NN054 SPOT									0.00	0	
Total For NN054									0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	97.18880			0.00	0	94,000,00
Total NN056 SPOT									0.00	0	94,000,00
Total For NN056									0.00	0	94,000,00
NN057 On 26/08/2025 Spot Bond					0.00000	91.86868			0.00	0	
Total NN057 SPOT									0.00	0	
Total For NN057									0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.09104			0.00	0	
Total NN058 SPOT									0.00	0	
Total For NN058									0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.92536			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.08386				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	102.40866				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.18767				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.79583				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	99.87358				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.81504				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.87401				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.86503				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.81504				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.40416				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.53432				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN116 On 23/10/2023 Spot Bond					0.00000	100.37895				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	35,000,000.00
Total NN120 SPOT										0.00	0	35,000,000.00
Total For NN120										0.00	0	35,000,000.00
NNF01: On 12/06/2025 Spot Bond					0.00000	100.10033				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	130.33000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	126.65000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	132.53000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	130.94000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	129.67889				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	117.63327				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 18/11/2021 Spot Bond					0.00000	99.88706				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.25025				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 19/04/2022 Spot Bond					0.00000	115.40657				0.00	0	
Total NNF029 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 NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	117.63327				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 19/04/2022 Spot Bond					0.00000	115.39423				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF03 On 29/12/2021 Spot Bond					0.00000	100.55610				0.00	0	
Total NNF039 SPOT										0.00	0	
Total For NNF039										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	92.26781				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	101.29450				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04 On 05/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF047 SPOT										0.00	0	
Total For NNF047										0.00	0	
NNF04 On 05/05/2022 Spot Bond					0.00000	100.05073				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF04 On 08/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF049 SPOT										0.00	0	
Total For NNF049										0.00	0	
NNF05 On 12/11/2021 Spot Bond					0.00000	99.96087				0.00	0	
Total NNF050 SPOT										0.00	0	
Total For NNF050										0.00	0	
NNF05 On 18/11/2021 Spot Bond					0.00000	101.08582				0.00	0	
Total NNF051 SPOT										0.00	0	
Total For NNF051										0.00	0	
NNF05 On 22/02/2022 Spot Bond					0.00000	101.09074				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF052 On 23/11/2021 Spot Bond					0.00000	101.01822				0.00	0	
Total NNF053 SPOT										0.00	0	
Total For NNF053										0.00	0	
NNF053 On 30/11/2021 Spot Bond					0.00000	100.92381				0.00	0	
Total NNF054 SPOT										0.00	0	
Total For NNF054										0.00	0	
NNF054 On 08/12/2021 Spot Bond					0.00000	100.79687				0.00	0	
Total NNF055 SPOT										0.00	0	
Total For NNF055										0.00	0	
NNF055 On 13/12/2021 Spot Bond					0.00000	100.71914				0.00	0	
Total NNF056 SPOT										0.00	0	
Total For NNF056										0.00	0	
NNF056 On 22/03/2022 Spot Bond					0.00000	100.65647				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF057 On 22/03/2022 Spot Bond					0.00000	100.64946				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF058 On 22/03/2022 Spot Bond					0.00000	100.64946				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF059 On 12/09/2024 Spot Bond					0.00000	101.56931				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 28/03/2022 Spot Bond					0.00000	100.57890				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF060 On 29/12/2021 Spot Bond					0.00000	100.56167				0.00	0	
Total NNF061 SPOT										0.00	0	
Total For NNF061										0.00	0	
NNF061 On 29/12/2021 Spot Bond					0.00000	100.56721				0.00	0	
Total NNF062 SPOT										0.00	0	
Total For NNF062										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF06: On 04/01/2022 Spot Bond					0.00000	100.55071				0.00	0	
Total NNF063 SPOT										0.00	0	
Total For NNF063										0.00	0	
NNF06: On 13/01/2022 Spot Bond					0.00000	100.36713				0.00	0	
Total NNF064 SPOT										0.00	0	
Total For NNF064										0.00	0	
NNF06: On 13/01/2022 Spot Bond					0.00000	100.36713				0.00	0	
Total NNF065 SPOT										0.00	0	
Total For NNF065										0.00	0	
NNF06: On 31/10/2022 Spot Bond					0.00000	100.16847				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	132.11612				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	85.74738				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2022 Spot Bond					0.00000	101.18623				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2023 Spot Bond					0.00000	101.18846				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	101.10356				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.90122				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	111.91197				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2: On 22/05/2023 Spot Bond					0.00000	101.27379				0.00	0	
Total NQ1B20 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 NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.22036				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.99708				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	114.07843				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.02903				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			7.09500	105.09533	7.09500	105.07509				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			2.83000	203.53186	2.83000	203.48842				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			10.31500	114.97259	10.31500	114.94100		486,868,000,000.00		47,200,000	2,844,327,10	
Total NRA028 SPOT								486,868,000,000.00		47,200,000	2,844,327,10	
Total For NRA028								486,868,000,000.00		47,200,000	2,844,327,10	
NRA02: On 30/11/2028 Spot Bond			100.00000	17.86608	100.00000	17.82654				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.85900				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.25582				0.00	0	1,460,000,00
Total NTC23 SPOT										0.00	0	1,460,000,00
Total For NTC23										0.00	0	1,460,000,00
NTC26 On 07/12/2023 Spot Bond					0.00000	101.16288				0.00	0	400,000,00
Total NTC26 SPOT										0.00	0	400,000,00
Total For NTC26										0.00	0	400,000,00
NTC27 On 12/06/2023 Spot Bond					0.00000	100.79946				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.81026				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.68467				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.91856				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.14161				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.75648				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.00103				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.38500	102.83931	6.38500	102.82172				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.16800	109.59101	8.16800	109.56678				0.00	0	1,680,000,00
Total OML07 SPOT										0.00	0	1,680,000,00
Total For OML07										0.00	0	1,680,000,00
OML09 On 14/09/2022 Spot Bond			6.61000	105.15761	6.61000	105.13872				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.58000	110.66850	8.58000	110.64282				0.00	0	660,000,00
Total OML10 SPOT										0.00	0	660,000,00
Total For OML10										0.00	0	660,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML11 On 11/06/2024 Spot Bond					0.00000	100.75832				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.30070				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.68479				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.15738				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.17405				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.78446				0.00	0	1,000,000,00
Total PEP03 SPOT										0.00	0	1,000,000,00
Total For PEP03										0.00	0	1,000,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	100.24362				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	101.08291				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.10428				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.51147				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.22260				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.37762				0.00	0	
Total PRE2B1 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 Intert
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.39976				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.42190				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			8.04000	114.20357	8.12500	113.80690			121,406,402,380,000.00	2,129,528,159,500	2,412,372,333,50	
Total R186 SPOT									21,406,402,380,000.00	129,528,159,500	412,372,333,50	
Total For R186									21,406,402,380,000.00	129,528,159,500	412,372,333,50	
R197 On 07/12/2023 Spot Bond			1.58000	326.72888	1.55000	326.86014			38,942,657,686,000.00	24,647,251,700	114,499,779,20	
Total R197 SPOT									38,942,657,686,000.00	24,647,251,700	114,499,779,20	
Total For R197									38,942,657,686,000.00	24,647,251,700	114,499,779,20	
R202 On 07/12/2033 Spot Bond			4.14000	238.17344	4.14000	238.11423			330,366,670,992,000.00	79,798,712,800	204,516,158,00	
Total R202 SPOT									330,366,670,992,000.00	79,798,712,800	204,516,158,00	
Total For R202									330,366,670,992,000.00	79,798,712,800	204,516,158,00	
R2023 On 28/02/2023 Spot Bond			5.40000	104.42855	5.42500	104.38135			128,090,789,040,000.00	1,134,831,627,600	1,073,191,217,60	
Total R2023 SPOT									128,090,789,040,000.00	1,134,831,627,600	1,073,191,217,60	
Total For R2023									128,090,789,040,000.00	1,134,831,627,600	1,073,191,217,60	
R2030 On 31/01/2030 Spot Bond			9.43500	94.11184	9.53500	93.55635			704,967,217,357,500.00	3,254,368,544,500	2,214,940,544,40	
Total R2030 SPOT									704,967,217,357,500.00	3,254,368,544,500	2,214,940,544,40	
Total For R2030									704,967,217,357,500.00	3,254,368,544,500	2,214,940,544,40	
R2032 On 31/03/2032 Spot Bond			9.93000	90.17599	10.05000	89.44495			589,782,526,473,000.00	2,174,197,636,100	1,524,718,280,30	
Total R2032 SPOT									589,782,526,473,000.00	2,174,197,636,100	1,524,718,280,30	
Total For R2032									589,782,526,473,000.00	2,174,197,636,100	1,524,718,280,30	
R2035 On 28/02/2035 Spot Bond			10.34000	91.25109	10.46000	90.43846			551,524,547,032,000.00	1,407,304,114,800	1,104,929,489,90	
Total R2035 SPOT									551,524,547,032,000.00	1,407,304,114,800	1,104,929,489,90	
Total For R2035									551,524,547,032,000.00	1,407,304,114,800	1,104,929,489,90	
R2037 On 31/01/2037 Spot Bond			10.55500	86.92706	10.65500	86.24393			439,171,600,655,500.00	704,800,720,100	1,523,037,134,00	
Total R2037 SPOT									439,171,600,655,500.00	704,800,720,100	1,523,037,134,00	
Total For R2037									439,171,600,655,500.00	704,800,720,100	1,523,037,134,00	
R2040 On 31/01/2040 Spot Bond			10.67500	89.13305	10.77500	88.40026			446,181,196,852,500.00	1,072,241,798,300	1,202,587,354,70	
Total R2040 SPOT									446,181,196,852,500.00	1,072,241,798,300	1,202,587,354,70	
Total For R2040									446,181,196,852,500.00	1,072,241,798,300	1,202,587,354,70	
R2044 On 31/01/2044 Spot Bond			10.69000	86.04294	10.79500	85.25983			650,945,940,289,000.00	2,025,345,738,100	1,809,182,370,60	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2044 SPOT									10,945,940,289,000.00	025,345,738,100	309,182,370,60
Total For R2044									10,945,940,289,000.00	025,345,738,100	309,182,370,60
R2048 On 28/02/2048 Spot Bond			10.63500	85.12580	10.74000	84.31809			660,085,864,957,000.00	3,327,699,658,200	1,651,653,603,80
Total R2048 SPOT									10,085,864,957,000.00	327,699,658,200	551,653,603,80
Total For R2048									10,085,864,957,000.00	327,699,658,200	551,653,603,80
R209 On 31/03/2036 Spot Bond			10.31000	70.58189	10.41500	69.96072			901,484,569,839,000.00	960,376,776,900	913,296,606,90
Total R209 SPOT									11,484,569,839,000.00	960,376,776,900	913,296,606,90
Total For R209									11,484,569,839,000.00	960,376,776,900	913,296,606,90
R210 On 31/03/2028 Spot Bond			3.11000	210.11807	3.04500	210.86698			176,923,716,428,000.00	56,888,654,800	67,535,434,00
Total R210 SPOT									16,923,716,428,000.00	56,888,654,800	67,535,434,00
Total For R210									16,923,716,428,000.00	56,888,654,800	67,535,434,00
R212 On 31/01/2022 Spot Bond			1.45000	175.90337	1.45000	175.87237			205,504,480,000,000.00	831,382,400,000	476,515,000,00
Total R212 SPOT									15,504,480,000,000.00	831,382,400,000	476,515,000,00
Total For R212									15,504,480,000,000.00	831,382,400,000	476,515,000,00
R213 On 28/02/2031 Spot Bond			9.74000	84.83401	9.84500	84.25076			178,499,865,820,000.00	429,004,093,000	1,045,018,966,90
Total R213 SPOT									18,499,865,820,000.00	429,004,093,000	1,045,018,966,90
Total For R213									18,499,865,820,000.00	429,004,093,000	1,045,018,966,90
R214 On 28/02/2041 Spot Bond			10.67500	67.39771	10.78000	66.76313			821,350,531,080,000.00	1,201,063,281,600	885,523,427,40
Total R214 SPOT									21,350,531,080,000.00	201,063,281,600	385,523,427,40
Total For R214									21,350,531,080,000.00	201,063,281,600	385,523,427,40
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.03821			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.65191			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.29063			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.40334			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.11493			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.97450				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.38340				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.01047				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.78785				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.70053				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.73313				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.61320				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	101.08172				0.00	330,000,000	330,000,000
Total RDFB23 SPOT										0.00	330,000,000	330,000,000
Total For RDFB23										0.00	330,000,000	330,000,000
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.79937				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.09556				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.22271				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	99.88805				0.00	0	
Total RED131 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 RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	100.83678				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.03121				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	101.61770				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.27653				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.52799				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.01308				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.61910				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.84186				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.44449				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.07485				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.26109				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.29058				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.01417				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.77926				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			7.10500	108.54343	7.10500	108.52273				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			12.10000	95.60297	12.10000	95.57228				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.14500	101.17788	11.14500	101.14790				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.96789				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.22500	101.04071	10.22500	101.01318				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.58500	108.39389	5.58500	108.37767				0.00	0	
Total SBK23 SPOT										0.00	0	
Total For SBK23										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.10007				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
SBN03 On 03/08/2026 Spot Bond					0.00000	100.10509			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.07500	107.21448	8.07500	107.19141			0.00	0	7,000,000.00
Total SBS20 SPOT									0.00	0	7,000,000.00
Total For SBS20									0.00	0	7,000,000.00
SBS21 On 15/05/2026 Spot Bond					0.00000	103.52162			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			7.06500	108.57986	7.06500	108.55938			0.00	0	10,000,000.00
Total SBS27 SPOT									0.00	0	10,000,000.00
Total For SBS27									0.00	0	10,000,000.00
SBS3 On 25/05/2026 Spot Bond			8.15500	103.92755	8.15500	103.90498			0.00	0	9,560,000.00
Total SBS3 SPOT									0.00	0	9,560,000.00
Total For SBS3									0.00	0	9,560,000.00
SBS31 On 12/06/2027 Spot Bond			8.29500	110.57886	8.29500	110.55430			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.25500	108.65484	7.25500	108.63346			0.00	0	8,657,500.00
Total SBS34 SPOT									0.00	0	8,657,500.00
Total For SBS34									0.00	0	8,657,500.00
SBS38 On 29/01/2025 Spot Bond			7.31500	107.55669	7.31500	107.53569			0.00	0	
Total SBS38 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.95000	107.07412	8.95000	107.04865		2,685,000,000.00	0.00	300,000,000	37,700,000.00
Total SBS39 SPOT								2,685,000,000.00		300,000,000	37,700,000.00
Total For SBS39								2,685,000,000.00		300,000,000	37,700,000.00
SBS4 On 16/11/2021 Spot Bond			4.44500	99.92698	4.44500	99.91483			0.00	0	
Total SBS4 SPOT									0.00	0	
Total For SBS4									0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.66000	104.11172	5.66000	104.09592			0.00	0	
Total SBS41 SPOT									0.00	0	
Total For SBS41									0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.78000	109.62623	7.78000	109.60349			0.00	0	
Total SBS42 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 SBS42									0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.52000	110.58167	8.52000	110.55661			0.00	0	
Total SBS43 SPOT									0.00	0	
Total For SBS43									0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.84500	108.27055	5.84500	108.25361			0.00	0	
Total SBS46 SPOT									0.00	0	
Total For SBS46									0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.06034			0.00	0	
Total SBS47 SPOT									0.00	0	
Total For SBS47									0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.36431			0.00	0	20,000,00
Total SBS49 SPOT									0.00	0	20,000,00
Total For SBS49									0.00	0	20,000,00
SBS50 On 31/01/2022 Spot Bond			4.07000	103.77859	4.07000	103.76713			0.00	0	
Total SBS50 SPOT									0.00	0	
Total For SBS50									0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.77500	6.77500	6.77500	108.76506			0.00	0	
Total SBS51 SPOT									0.00	0	
Total For SBS51									0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.54922			0.00	0	
Total SBS52 SPOT									0.00	0	
Total For SBS52									0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.85261			0.00	0	
Total SBS53 SPOT									0.00	0	
Total For SBS53									0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.26937			0.00	450,000,000	300,000,00
Total SBS55 SPOT									0.00	450,000,000	300,000,00
Total For SBS55									0.00	450,000,000	300,000,00
SBS56 On 12/06/2022 Spot Bond			4.96500	105.96389	4.96500	105.94969			0.00	0	
Total SBS56 SPOT									0.00	0	
Total For SBS56									0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.48255			0.00	0	
Total SBS57 SPOT									0.00	0	
Total For SBS57									0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.61650			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.73725				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.78175				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.98124				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.19144				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.66213				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.79789				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.55058				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.46826				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.01942				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.95000	324.40056	1.95000	324.33905			4,453,800,000,000.00	2,284,000,000	1,142,000,000	
Total SBSI11 SPOT									4,453,800,000,000.00	2,284,000,000	1,142,000,000	
Total For SBSI11									4,453,800,000,000.00	2,284,000,000	1,142,000,000	
SBSI14 On 07/12/2033 Spot Bond			5.16000	5.16000	5.16000	216.24170			0.00	0	0	
Total SBSI14 SPOT									0.00	0	0	
Total For SBSI14									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
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.87953				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.87507				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2022 Spot Bond					0.00000	102.43078				0.00	0	84,000,00
Total SBT101 SPOT										0.00	0	84,000,00
Total For SBT101										0.00	0	84,000,00
SBT10 On 30/09/2022 Spot Bond					0.00000	103.82953				0.00	560,000,000	230,000,00
Total SBT102 SPOT										0.00	560,000,000	230,000,00
Total For SBT102										0.00	560,000,000	230,000,00
SBT10 On 31/03/2024 Spot Bond					0.00000	104.49785				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT10 On 30/09/2025 Spot Bond					0.00000	105.07313				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	5,000,000,000	5,800,000,00	
Total SBT105 SPOT									10,000,000,000,000.00	5,000,000,000	5,800,000,00	
Total For SBT105									10,000,000,000,000.00	5,000,000,000	5,800,000,00	
SBT10 On 31/12/2026 Spot Bond					0.00000	100.59614				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT20 On 13/02/2023 Spot Bond					0.00000	102.13283				0.00	600,000,000	150,000,00
Total SBT201 SPOT										0.00	600,000,000	150,000,00
Total For SBT201										0.00	600,000,000	150,000,00
SBT20 On 03/12/2023 Spot Bond					0.00000	102.66002				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT20 On 03/12/2023 Spot Bond			6.79500	111.35657	6.79500	111.33624				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT20 On 16/04/2024 Spot Bond					0.00000	100.81783				0.00	0	
Total SBT204 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 SBT204										0.00	0	
SBT20€ On 31/01/2025 Spot Bond					0.00000	100.68339				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	107.11434				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT20€ On 28/11/2025 Spot Bond					0.00000	103.57568				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT20€ On 29/06/2026 Spot Bond					0.00000	100.81461				0.00	1,250,000,000	1,500,000,000
Total SBT209 SPOT										0.00	1,250,000,000	1,500,000,000
Total For SBT209										0.00	1,250,000,000	1,500,000,000
SGI006 On 11/07/2022 Spot Bond					0.00000	99.98584				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	99.90560				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	99.90201				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.06500	104.88362	9.06500	98.71089				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.91599				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.03167				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	99.91275				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	99.91354				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.90708				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	99.91523				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.90708				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	99.90868				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.89737				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.54934				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.90384				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	99.90463				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.22500	106.95615	7.22500	106.93530				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.15505				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.10808				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.99860				0.00	2,000,000,000	2,000,000,000
Total SOLB01 SPOT										0.00	2,000,000,000	2,000,000,000
Total For SOLB01										0.00	2,000,000,000	2,000,000,000
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.47038				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.09880				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.04759				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.07319				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.71617				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.91329				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.75738				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.98009				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.79316				0.00	0	500,000,000
Total SPG008 SPOT										0.00	0	500,000,000
Total For SPG008										0.00	0	500,000,000
SPG00 On 15/10/2024 Spot Bond					0.00000	100.58026				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.14522				0.00	0	
Total SPG010 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 SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.91556				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.30961				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.61245				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.29500	4.29500	4.29500	147.18098				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.10000	113.94089	8.10000	113.91617				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.33500	87.04386	9.33500	87.02194				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.56190				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.41600				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.82500	106.01174	6.82500	105.99219				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.01000	110.30574	5.01000	110.27584				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.73800				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.11582				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	100.98111				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN047 On 08/12/2023 Spot Bond			2.58000	2.58000	2.58000	320.41938				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	100.21514				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	100.08947				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					0.00000	100.46024				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/01/2025 Spot Bond			3.68000	3.68000	3.68000	149.97523				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.21000	5.21000	5.21000	107.53558				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			4.36000	4.36000	4.36000	106.33619				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			4.22500	4.22500	4.22500	196.94446				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	101.09853				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN069 On 28/05/2023 Spot Bond					0.00000	101.07719				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN070 On 28/02/2022 Spot Bond					0.00000	101.02472				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.85897				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN074 On 15/06/2023 Spot Bond					0.00000	100.83799				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN075 On 15/06/2028 Spot Bond					0.00000	102.07552				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN076 On 15/06/2023 Spot Bond					0.00000	101.86907				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN077 On 19/06/2023 Spot Bond					0.00000	100.77965				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN078 On 13/07/2023 Spot Bond					0.00000	100.42558				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN081 On 27/08/2024 Spot Bond					0.00000	101.17270				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN082 On 12/09/2025 Spot Bond					0.00000	100.94851				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN083 On 05/11/2023 Spot Bond					0.00000	100.05707				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN084 On 07/12/2033 Spot Bond			5.01500	5.01500	5.01500	219.19793				0.00	0	
Total SSN084 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 SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.66043				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.29296				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.91816				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	101.19788				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.99780				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.20000	90.14230	10.20000	90.11793				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.90039				0.00	6,660,000,000	3,330,000,000
Total SSN101 SPOT										0.00	6,660,000,000	3,330,000,000
Total For SSN101										0.00	6,660,000,000	3,330,000,000
SSN10: On 21/12/2026 Spot Bond					0.00000	100.92402				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.27000	95.12786	4.27000	196.43461				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.19500	89.82099	5.19500	215.53540				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 04/02/2022 Spot Bond					0.00000	100.01625				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	99.98695				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	100.79004				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12 On 11/12/2021 Spot Bond					0.00000	100.69441				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12 On 31/08/2024 Spot Bond					0.00000	100.85755				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12 On 22/11/2021 Spot Bond					0.00000	101.08631				0.00	0	
Total SSN122 SPOT										0.00	0	
Total For SSN122										0.00	0	
SSN12 On 22/02/2022 Spot Bond					0.00000	101.05092				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN12 On 26/11/2021 Spot Bond					0.00000	100.98336				0.00	0	
Total SSN124 SPOT										0.00	0	
Total For SSN124										0.00	0	
SSN12 On 30/11/2021 Spot Bond					0.00000	100.92956				0.00	0	
Total SSN125 SPOT										0.00	0	
Total For SSN125										0.00	0	
SSN12 On 01/12/2021 Spot Bond					0.00000	100.91442				0.00	0	
Total SSN126 SPOT										0.00	0	
Total For SSN126										0.00	0	
SSN12 On 01/12/2021 Spot Bond					0.00000	100.91630				0.00	0	
Total SSN127 SPOT										0.00	0	
Total For SSN127										0.00	0	
SSN12 On 15/12/2021 Spot Bond					0.00000	100.72130				0.00	0	
Total SSN128 SPOT										0.00	0	
Total For SSN128										0.00	0	
SSN12 On 21/12/2021 Spot Bond					0.00000	100.63657				0.00	0	
Total SSN129 SPOT										0.00	0	
Total For SSN129										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN13(On 21/12/2021 Spot Bond					0.00000	100.64984				0.00	0	
Total SSN130 SPOT										0.00	0	
Total For SSN130										0.00	0	
SSN13(On 22/03/2022 Spot Bond					0.00000	100.63391				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13(On 04/01/2022 Spot Bond					0.00000	100.52773				0.00	0	
Total SSN132 SPOT										0.00	0	
Total For SSN132										0.00	0	
SSN13(On 03/01/2022 Spot Bond					0.00000	100.55536				0.00	0	
Total SSN133 SPOT										0.00	0	
Total For SSN133										0.00	0	
SSN13(On 12/10/2022 Spot Bond					0.00000	100.40866				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13(On 18/01/2022 Spot Bond					0.00000	100.36309				0.00	0	
Total SSN135 SPOT										0.00	0	
Total For SSN135										0.00	0	
SSN13(On 28/12/2021 Spot Bond					0.00000	100.34176				0.00	0	
Total SSN136 SPOT										0.00	0	
Total For SSN136										0.00	0	
SSN13(On 19/01/2022 Spot Bond					0.00000	100.28957				0.00	0	
Total SSN137 SPOT										0.00	0	
Total For SSN137										0.00	0	
SSN13(On 20/10/2022 Spot Bond					0.00000	100.30871				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13(On 27/10/2023 Spot Bond					0.00000	100.26862				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond					0.00000	100.12231				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14(On 03/11/2022 Spot Bond					0.00000	100.09251				0.00	0	
Total SSN141 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 SSN141										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.69500	101.98522	8.69500	101.96137				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	101.16060				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.14500	104.44453	4.14500	104.43268				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.95370				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.05396				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.10285				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	101.57127	7.21000	101.55171				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.99220				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.68174				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.98425				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.41411				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.67133				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.76938				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.11175				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	101.10368				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.63712				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.40307				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.77902				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.26116				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.46984				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.54652				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.57573				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	101.22642				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.54500	104.90531	4.54500	104.89227				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	101.22256				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.53000	104.53229	4.53000	104.51934				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.32695				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.27009				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.23739				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.45135				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.41227				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.36533				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	102.07280				0.00	0	
Total TH14D1 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 TH14D1									0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.07398			0.00	0	
Total TH14D2 SPOT									0.00	0	
Total For TH14D2									0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.00188			0.00	0	
Total TH14D3 SPOT									0.00	0	
Total For TH14D3									0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.13877			0.00	0	
Total TH15A2 SPOT									0.00	0	
Total For TH15A2									0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	104.58256		24,550,000,000,000.00	2,500,000,000	1,250,000,000	
Total TH15A3 SPOT								24,550,000,000,000.00	2,500,000,000	1,250,000,000	
Total For TH15A3								24,550,000,000,000.00	2,500,000,000	1,250,000,000	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.06625			0.00	0	
Total TH15A5 SPOT									0.00	0	
Total For TH15A5									0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.09453			0.00	0	
Total TH15A8 SPOT									0.00	0	
Total For TH15A8									0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.04759			0.00	0	
Total TH15A9 SPOT									0.00	0	
Total For TH15A9									0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.19267			0.00	0	
Total TH15B1 SPOT									0.00	0	
Total For TH15B1									0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.37475			0.00	0	
Total TH15B2 SPOT									0.00	0	
Total For TH15B2									0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.40555			0.00	0	
Total TH15B3 SPOT									0.00	0	
Total For TH15B3									0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.29292			0.00	0	
Total TH15C1 SPOT									0.00	0	
Total For TH15C1									0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.56120			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.24173				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.64676				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.05123				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.69591				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.17702				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.35519				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	101.84699	8.49000	101.82399				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.29466				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.11373				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.06038				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.10733				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A On 21/08/2024 Spot Bond			5.76000	101.25776	5.76000	101.24214				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.15426				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.23106				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.23532				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.22039				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.32277				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.29504				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.67884				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.86000				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.75344				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.19878				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.27551				0.00	0	
Total TH17C1 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 TH17C1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.66755				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.94383				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.82291				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.52500	103.60282	6.52500	103.58444				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.17500	107.75945	7.17500	107.73847				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.86885				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.49821				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.57500	102.49456	8.57500	102.47091				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.80937				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.76045				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.08113				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	99.99986				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.04500	106.97434	7.04500	106.95388				1,444,929,500,000.00	205,100,000	1,258,787,100
Total TN23 SPOT										1,444,929,500,000.00	205,100,000	1,258,787,100
Total For TN23										1,444,929,500,000.00	205,100,000	1,258,787,100
TN23/R On 06/11/2023 Spot Bond			100.00000	28.67556	100.00000	28.61139				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.95000	103.84631	8.95000	103.82161				76,075,000,000.00	8,500,000	1,729,586,500
Total TN25 SPOT										76,075,000,000.00	8,500,000	1,729,586,500
Total For TN25										76,075,000,000.00	8,500,000	1,729,586,500
TN25/R On 19/08/2025 Spot Bond			100.00000	15.64645	100.00000	15.61201				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.92500	95.34752	9.92500	95.32242				134,980,000,000.00	13,600,000	19,015,074,700
Total TN27 SPOT										134,980,000,000.00	13,600,000	19,015,074,700
Total For TN27										134,980,000,000.00	13,600,000	19,015,074,700
TN27/R On 14/11/2027 Spot Bond			100.00000	9.51788	100.00000	9.49692				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.08500	97.64293	11.08500	97.61399				0.00	0	1,200,000,000
Total TN30 SPOT										0.00	0	1,200,000,000
Total For TN30										0.00	0	1,200,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	116.62560	8.00000	116.60047				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.94000	92.06790	11.94000	92.03856				0.00	0	2,390,000,000
Total TN40 SPOT										0.00	0	2,390,000,000
Total For TN40										0.00	0	2,390,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	100.92479	10.75000	100.89575				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.71960				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.72762				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	100.70746	7.61000	102.94012				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.62018				0.00	0	358,995,52
Total TR5OM1 SPOT										0.00	0	358,995,52
Total For TR5OM1										0.00	0	358,995,52
TRA3A On 14/11/2022 Spot Bond					0.00000	100.53094				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.53500	102.30630	6.53500	106.79948				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	101.24433				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.60485				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.89957				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.39331				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.41359				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.82500	105.97720	6.82500	105.95767				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.39331				0.00	0	
Total TRA4A6 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 TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.41359				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	100.65130	8.62000	100.62796				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.11208				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.19474				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.82419				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.04831				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP25 On 29/11/2021 Spot Bond					0.00000	99.77322				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25 On 14/02/2022 Spot Bond					0.00000	98.74833				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP25 On 11/03/2022 Spot Bond					0.00000	98.34519				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25 On 16/03/2022 Spot Bond					0.00000	98.24847				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25 On 11/05/2022 Spot Bond					0.00000	97.57131				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	95.65320				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TU1A11 _{On} 31/01/2025 Spot Bond					0.00000	100.74113				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 _{On} 31/01/2025 Spot Bond					0.00000	100.14901				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 _{On} 31/01/2025 Spot Bond					0.00000	100.84599				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC38 _{On} 05/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC382 SPOT										0.00	0	
Total For TWC382										0.00	0	
TWC38 _{On} 22/11/2021 Spot Bond					0.00000	100.95363				0.00	0	
Total TWC383 SPOT										0.00	0	
Total For TWC383										0.00	0	
TWC38 _{On} 26/11/2021 Spot Bond					0.00000	100.84144				0.00	0	
Total TWC384 SPOT										0.00	0	
Total For TWC384										0.00	0	
TWC38 _{On} 07/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TWC385 SPOT										0.00	0	
Total For TWC385										0.00	0	
TWC38 _{On} 14/12/2021 Spot Bond					0.00000	100.60584				0.00	0	
Total TWC386 SPOT										0.00	0	
Total For TWC386										0.00	0	
TWC38 _{On} 10/01/2022 Spot Bond					0.00000	100.35989				0.00	0	
Total TWC387 SPOT										0.00	0	
Total For TWC387										0.00	0	
TWC38 _{On} 17/01/2022 Spot Bond					0.00000	100.29227				0.00	0	
Total TWC388 SPOT										0.00	0	
Total For TWC388										0.00	0	
TWC38 _{On} 24/01/2022 Spot Bond					0.00000	100.22482				0.00	0	
Total TWC389 SPOT										0.00	0	
Total For TWC389										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TWC39 On 31/01/2022 Spot Bond					0.00000	100.13752			0.00	0	8,200,000,00
Total TWC390 SPOT									0.00	0	8,200,000,00
Total For TWC390									0.00	0	8,200,000,00
TWC39 On 04/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		930,000,000,000,000.00	9,300,000,000	27,000,000,00	
Total TWC391 SPOT								10,000,000,000,000.00	9,300,000,000	27,000,000,00	
Total For TWC391								10,000,000,000,000.00	9,300,000,000	27,000,000,00	
UG26 On 09/03/2026 Spot Bond			10.42500	104.92612	10.42500	104.89666		0.00	0		
Total UG26 SPOT								0.00	0		
Total For UG26								0.00	0		
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.22089		0.00	0		
Total UU1A01 SPOT								0.00	0		
Total For UU1A01								0.00	0		
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.37211		0.00	0		
Total UU1A02 SPOT								0.00	0		
Total For UU1A02								0.00	0		
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.44190		0.00	0		
Total UU1B01 SPOT								0.00	0		
Total For UU1B01								0.00	0		
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.74430		0.00	0		
Total UU1C01 SPOT								0.00	0		
Total For UU1C01								0.00	0		
VKE10 On 08/07/2022 Spot Bond					0.00000	100.47260		0.00	0		
Total VKE10 SPOT								0.00	0		
Total For VKE10								0.00	0		
VKE11 On 20/04/2023 Spot Bond					0.00000	100.29178		0.00	0		
Total VKE11 SPOT								0.00	0		
Total For VKE11								0.00	0		
VKE14 On 27/08/2023 Spot Bond					0.00000	101.11878		0.00	0		
Total VKE14 SPOT								0.00	0		
Total For VKE14								0.00	0		
VKE15 On 14/02/2023 Spot Bond					0.00000	99.92152		0.00	0		
Total VKE15 SPOT								0.00	0		
Total For VKE15								0.00	0		
VKE16 On 14/02/2025 Spot Bond					0.00000	99.91821		0.00	0		
Total VKE16 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 VKE16									0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	101.10331			0.00	0	
Total VKE17 SPOT									0.00	0	
Total For VKE17									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.13028			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.77512			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									2.23e+017	649,624,890,400	528,998,388,92
Total for SPOT :									2.23e+017	649,624,890,400	528,998,388,92
Total Futures									2.23e+017	649,624,893,100	528,999,437,40
Total Options									1 789 593.20	1,380	124,03
Grand Total:									2.23e+017	649,624,894,480	528,999,561,43