



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/11/2021

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 03/02/2022 Bond Future			11.81722	76.12293	11.93889	75.51687			0.00	0	26
ES33 On 05/05/2022 Bond Future			12.06956	73.27212	12.19647	72.65896			0.00	0	8
ES33 On 04/08/2022 Bond Future			12.33279	74.14712	12.46536	73.52624			0.00	0	
ES33 On 03/11/2022 Bond Future			12.60029	71.36678	12.73875	70.73815			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 03/02/2022 Bond Future			12.23413	74.69205	12.37107	73.91936			0.00	0	3,57
ES42 On 05/05/2022 Bond Future			12.47113	71.34304	12.61430	70.56116			0.00	0	1,19
ES42 On 04/08/2022 Bond Future			12.71148	72.19362	12.86113	71.40204			0.00	0	
ES42 On 03/11/2022 Bond Future			12.95674	68.90876	13.11332	68.10717			0.00	0	
Total ES42 Future									0.00	0	4,76
Total For ES42									0.00	0	4,76
I2025 On 03/02/2022 Bond Future			154.28847	154.28847	154.14252	154.14252			0.00	0	5,37
I2025 On 05/05/2022 Bond Future			156.16718	156.16718	156.02000	156.02000			0.00	0	16
I2025 On 04/08/2022 Bond Future			156.52351	156.52351	156.37476	156.37476			0.00	0	

an
ast

33

37

0

0

10

10

79

30

0

0

19

19

16

34

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
I2025	On	03/11/2022	Bond Future			158.52561	158.52561	158.37522	158.37522			0.00	0	
Total I2025 Future												0.00	0	5,48
Total For I2025												0.00	0	5,48
I2029	On	03/02/2022	Bond Future			112.73317	112.73317	112.27494	112.27494			0.00	0	2,80
I2029	On	05/05/2022	Bond Future			112.90835	112.90835	112.44503	112.44503			0.00	0	18
I2029	On	04/08/2022	Bond Future			114.33029	114.33029	113.86129	113.86129			0.00	0	
I2029	On	03/11/2022	Bond Future			114.57030	114.57030	114.09550	114.09550			0.00	0	
Total I2029 Future												0.00	0	2,95
Total For I2029												0.00	0	2,95
I2033	On	03/02/2022	Bond Future			108.33417	108.33417	108.22099	108.22099			0.00	0	7,35
I2033	On	05/05/2022	Bond Future			108.37393	108.37393	108.25982	108.25982			0.00	0	2,11
I2033	On	04/08/2022	Bond Future			109.73871	109.73871	109.62334	109.62334			0.00	0	
I2033	On	03/11/2022	Bond Future			109.83946	109.83946	109.72289	109.72289			0.00	0	
Total I2033 Future												0.00	0	9,51
Total For I2033												0.00	0	9,51
I2038	On	03/02/2022	Bond Future			120.34458	120.34458	120.33591	120.33591			0.00	0	6,27
I2038	On	05/05/2022	Bond Future			121.81005	121.81005	121.80179	121.80179			0.00	0	61
I2038	On	04/08/2022	Bond Future			121.53250	121.53250	121.52431	121.52431			0.00	0	
I2038	On	03/11/2022	Bond Future			123.08727	123.08727	123.07927	123.07927			0.00	0	
Total I2038 Future												0.00	0	6,95
Total For I2038												0.00	0	6,95
I2046	On	03/02/2022	Bond Future			110.17758	110.17758	109.98588	109.98588			0.00	0	15,50
I2046	On	05/05/2022	Bond Future			109.63766	109.63766	109.44405	109.44405			0.00	0	17
I2046	On	04/08/2022	Bond Future			111.01847	111.01847	110.82268	110.82268			0.00	0	
I2046	On	03/11/2022	Bond Future			110.51811	110.51811	110.32008	110.32008			0.00	0	
Total I2046 Future												0.00	0	15,67
Total For I2046												0.00	0	15,67
I2050	On	03/02/2022	Bond Future			111.69441	111.69441	111.04322	111.04322			0.00	0	8,45
I2050	On	05/05/2022	Bond Future			113.05446	113.05446	112.39573	112.39573			0.00	0	37
I2050	On	04/08/2022	Bond Future			112.46609	112.46609	111.79931	111.79931			0.00	0	
I2050	On	03/11/2022	Bond Future			113.90498	113.90498	113.22982	113.22982			0.00	0	
Total I2050 Future												0.00	0	8,87
Total For I2050												0.00	0	8,87
R186	On	03/02/2022	Bond Future			8.28909	110.09926	8.37054	109.76177		5.72	0.00	0	54,65
R186	On	05/05/2022	Bond Future			8.52852	111.41301	8.61563	111.07189		5.51	0.00	0	4,57
R186	On	04/08/2022	Bond Future			8.78881	107.45412	8.88237	107.10858		5.56	0.00	0	
R186	On	03/11/2022	Bond Future			9.05935	108.85637	9.15999	108.50707		5.46	0.00	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 R186 Future												0.00	0	59,15
R186	On	03/02/2022	Bond Future	7.28	Call			46.40000	0.04640	56,810	5.51	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			4,676.21000	4.67621	4,349,130	5.51	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			48.28000	0.04828	59,080	5.52	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			4,634.53000	4.63453	4,307,840	5.52	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			50.22000	0.05022	61,440	5.52	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			4,592.92000	4.59292	4,266,650	5.52	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			199.66000	0.19966	234,340	4.97	0.00	0	3,60
R186	On	05/05/2022	Bond Future	7.48	Put			4,755.43000	4.75543	4,448,990	4.97	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			1,056.69000	1.05669	1,179,020	5.43	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			2,299.18000	2.29918	2,080,390	5.43	0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			39.36000	0.03936	47,010	5.21	0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			7,737.04000	7.73704	7,403,570	5.21	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			132.87000	0.13287	156,830	5.03	0.00	0	40
R186	On	05/05/2022	Bond Future	7.28	Put			5,515.88000	5.51588	5,198,720	5.03	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			1,137.84000	1.13784	1,266,600	5.45	0.00	0	40
R186	On	05/05/2022	Bond Future	8.35	Put			2,182.31000	2.18231	1,969,950	5.45	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			506.42000	0.50642	578,210	5.21	0.00	0	40
R186	On	05/05/2022	Bond Future	7.88	Put			3,430.37000	3.43037	3,161,040	5.21	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			819.28000	0.81928	921,470	5.36	0.00	0	40
R186	On	05/05/2022	Bond Future	8.14	Put			2,698.51000	2.69851	2,459,580	5.36	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Call			3,007.65000	3.00765	3,238,210	5.86	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			830.16000	0.83016	719,600	5.86	0.00	0	40
R186	On	05/05/2022	Bond Future	8.31	Call			1,072.63000	1.07263	1,196,240	5.43	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			2,275.48000	2.27548	2,057,970	5.43	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			1,088.71000	1.08871	1,213,600	5.44	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			2,251.94000	2.25194	2,035,710	5.44	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			1,678.43000	1.67843	1,845,020	5.56	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			1,583.24000	1.58324	1,408,710	5.56	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.94	Call			2,368.73000	2.36873	2,572,790	5.71	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			1,110.38000	1.11038	973,320	5.71	0.00	0	40
R186	On	04/08/2022	Bond Future	7.96	Put			4,060.25000	4.06025	3,789,770	5.07	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			787.15000	0.78715	878,840	5.20	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			3,606.30000	3.60630	3,352,450	5.20	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			3,555.48000	3.55548	3,303,640	5.22	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			4,159.37000	4.15937	4,406,080	6.19	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			914.71000	0.91471	815,880	6.19	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			92.28000	0.09228	108,500	4.88	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			7,484.50000	7.48450	7,155,180	4.88	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R186	On	04/08/2022	Bond Future	7.96	Call		591.14000	0.59114	666,200	5.07	0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.14	Call		799.75000	0.79975	892,450	5.21	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put		3,580.82000	3.58082	3,327,980	5.21	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		812.48000	0.81248	906,180	5.22	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		1,308.39000	1.30839	1,428,290	5.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		3,483.65000	3.48365	3,254,250	5.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		1,322.06000	1.32206	1,442,800	5.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		3,461.79000	3.46179	3,233,230	5.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		1,294.42000	1.29442	1,413,470	5.26	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		3,505.23000	3.50523	3,274,980	5.26	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											0.00	0	83,92
R197	On	03/02/2022	Bond Future			321.92725	321.92725	321.83437	321.83437		0.00	0	1,07
R197	On	05/05/2022	Bond Future			325.84652	325.84652	325.75363	325.75363		0.00	0	27
R197	On	04/08/2022	Bond Future			321.59333	321.59333	321.49983	321.49983		0.00	0	
R197	On	03/11/2022	Bond Future			325.70771	325.70771	325.61357	325.61357		0.00	0	
Total R197 Future											0.00	0	1,31
Total For R197											0.00	0	1,31
R202	On	03/02/2022	Bond Future			237.60296	237.60296	238.27708	238.27708		0.00	0	8,02
R202	On	05/05/2022	Bond Future			240.49567	240.49567	241.17896	241.17896		0.00	0	47
R202	On	04/08/2022	Bond Future			239.08543	239.08543	239.77778	239.77778		0.00	0	
R202	On	03/11/2022	Bond Future			242.14385	242.14385	242.84521	242.84521		0.00	0	
Total R202 Future											0.00	0	8,46
Total For R202											0.00	0	8,46
R2023	On	03/02/2022	Bond Future			5.24306	105.98321	5.33420	105.88905	1.14	0.00	0	16,32
R2023	On	05/05/2022	Bond Future			5.37178	103.33719	5.49146	103.24229	0.98	0.00	0	77
R2023	On	04/08/2022	Bond Future			5.55730	104.58280	5.73242	104.48594	0.71	0.00	0	
R2023	On	03/11/2022	Bond Future			5.93541	102.01699	6.25104	101.92005	0.79	0.00	0	
Total R2023 Future											0.00	0	17,10
R2023	On	03/02/2022	Bond Future	5.06	Call		88.03000	0.08803	113,950	1.08	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put		371.70000	0.37170	303,460	1.08	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call		91.48000	0.09148	118,100	1.08	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put		364.79000	0.36479	297,250	1.08	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call		95.18000	0.09518	122,510	1.09	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put		358.12000	0.35812	291,290	1.09	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		732.19000	0.73219	807,820	1.13	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		86.90000	0.08690	67,630	1.13	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call		718.94000	0.71894	794,110	1.13	0.00	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
R2023	On	05/05/2022	Bond Future	6.29	Put		89.34000	0.08934	69,610	1.13	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		725.56000	0.72556	800,960	1.13	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		88.11000	0.08811	68,610	1.13	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put		180.65000	0.18065	143,770	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		354.01000	0.35401	414,280	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		178.81000	0.17881	142,220	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call		346.70000	0.34670	406,380	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		182.51000	0.18251	145,330	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call		350.34000	0.35034	410,320	0.74	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call		304.83000	0.30483	354,710	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put		302.08000	0.30208	255,020	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call		306.76000	0.30676	356,800	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put		300.94000	0.30094	254,040	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call		302.91000	0.30291	352,640	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put		303.22000	0.30322	256,010	0.77	0.00	0	
Total R2023 Option											0.00	0	
Total For R2023											0.00	0	17,10
R2030	On	03/02/2022	Bond Future			9.97781	89.46631	10.08919	88.90795	9.29	1,413,030,900.14	15,794	84,35
R2030	On	05/05/2022	Bond Future			10.21234	90.53446	10.32906	89.96980	8.91	0.00	0	14,72
R2030	On	04/08/2022	Bond Future			10.46515	87.59910	10.58785	87.02737	8.87	0.00	0	
R2030	On	03/11/2022	Bond Future			10.70947	88.75018	10.83822	88.17164	8.64	0.00	0	
Total R2030 Future											1,413,030,900.14	15,794	99,12
R2030	On	03/02/2022	Bond Future	8.39	Call		5.16000	0.00516	7,230	8.57	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put		9,035.07000	9.03507	8,478,780	8.57	0.00	0	
R2030	On	03/02/2022	Bond Future	8.80	Call		30.62000	0.03062	42,030	8.50	0.00	0	
R2030	On	03/02/2022	Bond Future	8.80	Put		6,778.20000	6.77820	6,231,250	8.50	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call		38.60000	0.03860	52,650	8.54	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.35	Put		4,048.85000	4.04885	3,562,840	8.97	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Put		3,656.98000	3.65698	3,188,880	9.06	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Call		108.87000	0.10887	143,880	8.75	0.00	0	4,00
R2030	On	03/02/2022	Bond Future	9.10	Put		5,229.27000	5.22927	4,705,920	8.75	0.00	0	
R2030	On	03/02/2022	Bond Future	9.20	Call		156.51000	0.15651	204,290	8.84	0.00	0	95
R2030	On	03/02/2022	Bond Future	9.20	Put		4,742.39000	4.74239	4,231,810	8.84	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Call		257.49000	0.25749	329,840	8.97	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put		2,361.27000	2.36127	1,978,770	9.31	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.40	Call		300.30000	0.30030	382,320	9.02	0.00	0	
R2030	On	03/02/2022	Bond Future	9.40	Put		3,828.74000	3.82874	3,352,400	9.02	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		328.33000	0.32833	416,480	9.05	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		3,699.47000	3.69947	3,229,260	9.05	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 03/02/2022 Bond Future	9.44	Call			338.19000	0.33819	428,450	9.06		0.00	0	
R2030 On 03/02/2022 Bond Future	10.85	Put			385.61000	0.38561	278,930	10.58		0.00	0	1,00
R2030 On 03/02/2022 Bond Future	9.45	Call			348.16000	0.34816	440,550	9.06		0.00	0	
R2030 On 03/02/2022 Bond Future	9.45	Put			3,614.63000	3.61463	3,148,660	9.06		0.00	0	
R2030 On 03/02/2022 Bond Future	9.60	Call			522.13000	0.52213	649,430	9.18		0.00	0	1,00
R2030 On 03/02/2022 Bond Future	9.60	Put			3,008.40000	3.00840	2,577,340	9.18		0.00	0	
R2030 On 03/02/2022 Bond Future	9.78	Call			800.10000	0.80010	975,960	9.31		0.00	0	
R2030 On 03/02/2022 Bond Future	8.85	Put			6,512.50000	6.51250	5,968,190	8.54		0.00	0	
R2030 On 03/02/2022 Bond Future	9.80	Call			836.21000	0.83621	1,017,820	9.33		0.00	0	90
R2030 On 03/02/2022 Bond Future	9.80	Put			2,295.33000	2.29533	1,918,580	9.33		0.00	0	
R2030 On 03/02/2022 Bond Future	9.90	Call			1,032.33000	1.03233	1,243,410	9.41		0.00	0	
R2030 On 03/02/2022 Bond Future	9.90	Put			1,983.44000	1.98344	1,636,160	9.41		0.00	0	8,00
R2030 On 03/02/2022 Bond Future	10.85	Call			4,081.89000	4.08189	4,533,570	10.58		0.00	0	
R2030 On 05/05/2022 Bond Future	7.73	Call			9.40000	0.00940	12,310	8.44		0.00	0	20
R2030 On 05/05/2022 Bond Future	7.73	Put			13,757.57000	13.75757	13,195,820	8.44		0.00	0	
R2030 On 05/05/2022 Bond Future	8.14	Call			29.05000	0.02905	37,420	8.35		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.14	Put			11,435.89000	11.43589	10,879,600	8.35		0.00	0	
R2030 On 05/05/2022 Bond Future	8.47	Call			66.29000	0.06629	84,190	8.28		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	8.47	Put			9,637.91000	9.63791	9,091,150	8.28		0.00	0	
R2030 On 05/05/2022 Bond Future	8.81	Call			148.30000	0.14830	184,930	8.26		0.00	0	20
R2030 On 05/05/2022 Bond Future	8.81	Put			7,873.76000	7.87376	7,345,730	8.26		0.00	0	
R2030 On 05/05/2022 Bond Future	8.89	Call			182.52000	0.18252	226,040	8.32		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.89	Put			7,480.05000	7.48005	6,958,910	8.32		0.00	0	
R2030 On 05/05/2022 Bond Future	9.35	Call			508.90000	0.50890	607,910	8.65		0.00	0	
R2030 On 05/05/2022 Bond Future	9.35	Put			5,392.47000	5.39247	4,926,820	8.65		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	9.95	Call			1,368.52000	1.36852	1,573,450	9.04		0.00	0	
R2030 On 05/05/2022 Bond Future	9.95	Put			3,219.37000	3.21937	2,859,640	9.04		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	10.19	Call			1,886.21000	1.88621	2,138,720	9.25		0.00	0	
R2030 On 05/05/2022 Bond Future	10.19	Put			2,559.47000	2.55947	2,247,320	9.25		0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Call			1,910.04000	1.91004	2,164,520	9.26		0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Put			2,534.67000	2.53467	2,224,490	9.26		0.00	0	20
R2030 On 05/05/2022 Bond Future	10.21	Call			1,934.02000	1.93402	2,190,480	9.27		0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Put			2,510.05000	2.51005	2,201,850	9.27		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Call			4,424.06000	4.42406	4,822,520	10.26		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Put			1,082.81000	1.08281	916,610	10.26		0.00	0	1,80
R2030 On 04/08/2022 Bond Future	8.30	Put			11,583.49000	11.58349	11,032,160	8.25		0.00	0	
R2030 On 04/08/2022 Bond Future	9.05	Put			7,865.71000	7.86571	7,360,010	8.25		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Call			778.49000	0.77849	903,300	8.59		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Put			5,819.40000	5.81940	5,372,480	8.59		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Call			790.25000	0.79025	916,450	8.59		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2030	On	04/08/2022	Bond Future	9.55	Put		5.78132000	5.78132	5,335,790	8.59	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call		87.24000	0.08724	107,640	8.25	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.56	Call		802.13000	0.80213	929,730	8.60	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put		5,743.39000	5.74339	5,299,260	8.60	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call		3,681.27000	3.68127	4,022,990	9.73	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put		2,021.45000	2.02145	1,791,440	9.73	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Call		339.90000	0.33990	405,930	8.25	0.00	0	80
R2030	On	03/11/2022	Bond Future	10.08	Call		1,545.02000	1.54502	1,735,060	8.55	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put		5,024.45000	5.02445	4,635,950	8.55	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call		1,560.99000	1.56099	1,752,380	8.55	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put		4,993.38000	4.99338	4,606,230	8.55	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call		1,577.38000	1.57738	1,770,130	8.56	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put		4,962.76000	4.96276	4,576,970	8.56	0.00	0	
Total R2030 Option											0.00	0	28,82
Total For R2030											1,413,030,900.14	15,794	127,94
R2032	On	03/02/2022	Bond Future			10.46103	89.32785	10.57195	88.71142	10.31	0.00	0	108,13
R2032	On	05/05/2022	Bond Future			10.68251	86.24732	10.79828	85.62382	10.28	0.00	0	20,36
R2032	On	04/08/2022	Bond Future			10.91299	87.26258	11.03396	86.63135	9.88	0.00	0	
R2032	On	03/11/2022	Bond Future			11.14591	84.26366	11.27232	83.62485	10.12	0.00	0	
Total R2032 Future											0.00	0	128,51
R2032	On	03/02/2022	Bond Future	8.91	Call		4.01000	0.00401	5,780	9.04	0.00	0	13
R2032	On	03/02/2022	Bond Future	8.91	Put		9,896.48000	9.89648	9,281,820	9.04	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		11.89000	0.01189	17,000	8.94	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.14	Put		8,447.76000	8.44776	7,836,440	8.94	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call		97.77000	0.09777	131,340	9.39	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Put		5,832.33000	5.83233	5,250,730	9.40	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call		120.85000	0.12085	161,010	9.46	0.00	0	27
R2032	On	03/02/2022	Bond Future	9.62	Put		5,610.30000	5.61030	5,034,030	9.46	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Call		147.95000	0.14795	195,530	9.54	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put		5,337.57000	5.33757	4,768,720	9.54	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		4,605.58000	4.60558	4,062,000	9.75	0.00	0	13
R2032	On	03/02/2022	Bond Future	9.90	Call		335.48000	0.33548	428,080	9.89	0.00	0	90
R2032	On	03/02/2022	Bond Future	9.90	Put		4,162.66000	4.16266	3,638,830	9.89	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.14	Call		660.04000	0.66004	816,510	10.19	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put		3,094.46000	3.09446	2,634,500	10.19	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.58	Call		102.07000	0.10207	136,900	9.40	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Put		2,308.98000	2.30898	1,915,060	10.42	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.42	Call		1,234.30000	1.23430	1,480,020	10.49	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		2,080.26000	2.08026	1,709,550	10.49	0.00	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
R2032	On	03/02/2022	Bond Future	10.43	Call			1,258.87000	1.25887	1,507,920	10.50	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			2,048.81000	2.04881	1,681,430	10.50	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Call			248.54000	0.24854	321,390	9.75	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			2,017.84000	2.01784	1,653,800	10.52	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			1,309.15000	1.30915	1,564,900	10.53	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put			1,987.20000	1.98720	1,626,520	10.53	0.00	0	15
R2032	On	03/02/2022	Bond Future	10.53	Call			1,523.33000	1.52333	1,805,790	10.63	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			1,755.76000	1.75576	1,421,790	10.63	0.00	0	2
R2032	On	03/02/2022	Bond Future	10.35	Call			1,069.53000	1.06953	1,292,040	10.42	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put			1,452.65000	1.45265	1,158,000	10.81	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call			1,914.50000	1.91450	2,239,490	10.82	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			1,429.37000	1.42937	1,137,930	10.82	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.90	Call			2,749.43000	2.74943	3,146,340	11.22	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Put			960.63000	0.96063	741,110	11.22	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.44	Call			1,283.87000	1.28387	1,536,260	10.52	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Put			5,888.37000	5.88837	5,305,510	9.39	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Call			2,939.18000	2.93918	3,349,630	11.30	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			882.18000	0.88218	676,200	11.30	0.00	0	40
R2032	On	03/02/2022	Bond Future	11.13	Call			3,657.80000	3.65780	4,112,300	11.61	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put			644.79000	0.64479	482,860	11.61	0.00	0	2
R2032	On	03/02/2022	Bond Future	10.65	Call			1,882.87000	1.88287	2,204,650	10.81	0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Call			3,021.88000	3.02188	3,369,710	11.16	0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Put			2,055.47000	2.05547	1,779,800	11.16	0.00	0	95
R2032	On	05/05/2022	Bond Future	9.58	Call			301.25000	0.30125	370,040	9.55	0.00	0	75
R2032	On	05/05/2022	Bond Future	9.58	Put			7,181.70000	7.18170	6,626,990	9.55	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call			3,217.17000	3.21717	3,576,900	11.25	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put			1,934.94000	1.93494	1,671,170	11.25	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call			1,035.45000	1.03545	1,210,490	10.22	0.00	0	75
R2032	On	05/05/2022	Bond Future	10.18	Put			4,437.71000	4.43771	3,989,250	10.22	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Call			1,234.18000	1.23418	1,432,460	10.32	0.00	0	95
R2032	On	05/05/2022	Bond Future	10.29	Put			4,017.94000	4.01794	3,592,720	10.32	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Call			3,691.14000	3.69114	4,077,420	11.46	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put			1,678.18000	1.67818	1,440,960	11.46	0.00	0	75
R2032	On	05/05/2022	Bond Future	11.02	Call			3,151.45000	3.15145	3,507,250	11.22	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put			1,974.31000	1.97431	1,706,610	11.22	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call			3,184.24000	3.18424	3,542,020	11.23	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put			1,954.53000	1.95453	1,688,810	11.23	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Put			7,733.40000	7.73340	7,197,910	9.21	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			5,585.99000	5.58599	5,126,700	9.67	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			1,174.21000	1.17421	1,347,870	9.67	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
R2032	On	04/08/2022	Bond Future	10.22	Put			5,546.77000	5.54677	5,089,200	9.67		0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call			120.85000	0.12085	149,230	8.92		0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put			11,817.88000	11.81788	11,215,030	8.92		0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			523.35000	0.52335	619,090	9.21		0.00	0	80
R2032	On	04/08/2022	Bond Future	11.60	Put			1,888.86000	1.88886	1,666,550	11.06		0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call			5,788.87000	5.78887	6,235,450	11.44		0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			1,498.38000	1.49838	1,313,730	11.44		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			1,141.61000	1.14161	1,311,840	9.66		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			5,625.39000	5.62539	5,164,390	9.66		0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call			1,157.84000	1.15784	1,329,780	9.67		0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call			4,759.74000	4.75974	5,168,660	11.06		0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Call			1,968.74000	1.96874	2,200,740	10.07		0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			5,125.20000	5.12520	4,718,390	10.07		0.00	0	
Total R2032 Option													0.00	0	12,14
Total For R2032													0.00	0	140,65
R2035	On	03/02/2022	Bond Future			10.88353	90.10710	10.99949	89.39381		11.48		12,614,994.00	140	103,3
R2035	On	05/05/2022	Bond Future			11.09333	86.70411	11.21405	85.98257		11.49		0.00	0	8,9
R2035	On	04/08/2022	Bond Future			11.31373	87.72301	11.43963	86.99262		11.05		0.00	0	
R2035	On	03/11/2022	Bond Future			11.53526	84.39948	11.66650	83.66012		11.41		0.00	0	
Total R2035 Future													12,614,994.00	140	112,24
R2035	On	03/02/2022	Bond Future	9.70	Call			32.46000	0.03246	45,720	10.28		0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			8,539.90000	8.53990	7,839,870	10.28		0.00	0	
R2035	On	03/02/2022	Bond Future	9.92	Call			93.78000	0.09378	127,220	10.64		0.00	0	20
R2035	On	03/02/2022	Bond Future	9.92	Put			7,078.45000	7.07845	6,398,600	10.64		0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			193.50000	0.19350	255,110	10.93		0.00	0	28
R2035	On	03/02/2022	Bond Future	10.24	Put			5,146.63000	5.14663	4,525,070	11.16		0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			335.81000	0.33581	432,390	11.19		0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			5,035.19000	5.03519	4,418,480	11.19		0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Call			426.71000	0.42671	543,850	11.29		0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Put			4,600.08000	4.60008	4,003,930	11.29		0.00	0	50
R2035	On	03/02/2022	Bond Future	10.35	Put			4,547.13000	4.54713	3,953,710	11.30		0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Call			861.30000	0.86130	1,062,610	11.61		0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Put			3,291.44000	3.29144	2,779,460	11.61		0.00	0	20
R2035	On	03/02/2022	Bond Future	10.65	Call			943.86000	0.94386	1,159,170	11.66		0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			3,119.88000	3.11988	2,621,900	11.66		0.00	0	68
R2035	On	03/02/2022	Bond Future	10.24	Call			315.07000	0.31507	406,800	11.16		0.00	0	50
R2035	On	03/02/2022	Bond Future	11.03	Put			1,810.08000	1.81008	1,451,970	12.28		0.00	0	28
R2035	On	03/02/2022	Bond Future	11.05	Call			2,064.47000	2.06447	2,426,860	12.32		0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			1,756.43000	1.75643	1,405,530	12.32		0.00	0	1,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2035 On 03/02/2022 Bond Future	11.11	Call			2,275.41000	2.27541	2,659,050	12.44		0.00	0	
R2035 On 03/02/2022 Bond Future	11.11	Put			1,603.55000	1.60355	1,273,900	12.44		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.35	Call			439.20000	0.43920	559,070	11.30		0.00	0	1,60
R2035 On 03/02/2022 Bond Future	11.22	Put			1,352.54000	1.35254	1,060,250	12.65		0.00	0	
R2035 On 03/02/2022 Bond Future	11.23	Call			2,724.23000	2.72423	3,148,510	12.67		0.00	0	
R2035 On 03/02/2022 Bond Future	11.23	Put			1,331.42000	1.33142	1,042,410	12.67		0.00	0	
R2035 On 03/02/2022 Bond Future	11.24	Call			2,763.21000	2.76321	3,190,740	12.69		0.00	0	
R2035 On 03/02/2022 Bond Future	11.24	Put			1,310.73000	1.31073	1,024,970	12.69		0.00	0	
R2035 On 03/02/2022 Bond Future	11.03	Call			1,996.34000	1.99634	2,351,520	12.28		0.00	0	
R2035 On 03/02/2022 Bond Future	11.28	Put			1,230.48000	1.23048	957,550	12.77		0.00	0	20
R2035 On 03/02/2022 Bond Future	11.33	Call			3,123.18000	3.12318	3,579,090	12.87		0.00	0	
R2035 On 03/02/2022 Bond Future	11.33	Put			1,136.35000	1.13635	878,970	12.87		0.00	0	50
R2035 On 03/02/2022 Bond Future	11.39	Call			3,372.30000	3.37230	3,846,090	12.99		0.00	0	
R2035 On 03/02/2022 Bond Future	11.39	Put			1,031.98000	1.03198	792,480	12.99		0.00	0	60
R2035 On 03/02/2022 Bond Future	11.22	Call			2,685.61000	2.68561	3,106,610	12.65		0.00	0	
R2035 On 03/02/2022 Bond Future	10.10	Put			5,958.17000	5.95817	5,306,490	10.93		0.00	0	
R2035 On 03/02/2022 Bond Future	11.73	Call			4,881.32000	4.88132	5,441,640	13.56		0.00	0	
R2035 On 03/02/2022 Bond Future	11.73	Put			578.40000	0.57840	425,430	13.56		0.00	0	20
R2035 On 03/02/2022 Bond Future	11.88	Call			5,589.30000	5.58930	6,179,430	13.79		0.00	0	
R2035 On 03/02/2022 Bond Future	11.88	Put			441.98000	0.44198	318,820	13.79		0.00	0	1,80
R2035 On 03/02/2022 Bond Future	11.28	Call			2,921.06000	2.92106	3,361,420	12.77		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Call			4,228.29000	4.22829	4,684,430	12.76		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Put			1,808.74000	1.80874	1,543,340	12.76		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Call			4,267.04000	4.26704	4,725,230	12.78		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Put			1,790.56000	1.79056	1,527,210	12.78		0.00	0	
R2035 On 05/05/2022 Bond Future	10.72	Call			1,410.14000	1.41014	1,645,830	11.46		0.00	0	1,20
R2035 On 05/05/2022 Bond Future	10.72	Put			4,420.02000	4.42002	3,934,170	11.46		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Call			4,305.90000	4.30590	4,766,120	12.80		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Put			1,772.55000	1.77255	1,511,230	12.80		0.00	0	
R2035 On 05/05/2022 Bond Future	12.64	Call			8,539.75000	8.53975	9,146,360	14.48		0.00	0	
R2035 On 05/05/2022 Bond Future	12.64	Put			649.61000	0.64961	534,680	14.48		0.00	0	1,20
R2035 On 05/05/2022 Bond Future	10.82	Call			1,636.28000	1.63628	1,897,310	11.56		0.00	0	
R2035 On 05/05/2022 Bond Future	10.82	Put			4,024.63000	4.02463	3,564,120	11.56		0.00	0	1,20
R2035 On 04/08/2022 Bond Future	9.53	Put			12,326.72000	12.32672	11,640,180	9.97		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Put			10,344.90000	10.34490	9,687,230	10.02		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Call			1,139.76000	1.13976	1,323,620	10.63		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.53	Put			6,630.39000	6.63039	6,083,860	10.63		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Call			1,333.69000	1.33369	1,539,320	10.73		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			6,133.31000	6.13331	5,608,550	10.73		0.00	0	10
R2035 On 04/08/2022 Bond Future	9.53	Call			186.81000	0.18681	230,660	9.97		0.00	0	40

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2035	On	04/08/2022	Bond Future	10.72	Put		5,788.82000	5.78882	5,280,320	10.81	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		1,506.92000	1.50692	1,730,870	10.82	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		5,746.85000	5.74685	5,240,410	10.82	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		1,526.80000	1.52680	1,752,790	10.83	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put		5,704.86000	5.70486	5,200,460	10.83	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		339.29000	0.33929	412,010	10.02	0.00	0	10
R2035	On	04/08/2022	Bond Future	11.13	Call		2,417.52000	2.41752	2,725,220	11.16	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		4,230.45000	4.23045	3,807,760	11.16	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call		5,949.59000	5.94959	6,451,330	12.52	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put		1,834.72000	1.83472	1,606,070	12.52	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Call		1,486.95000	1.48695	1,708,840	10.81	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call		2,384.40000	2.38440	2,669,460	11.33	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		5,468.04000	5.46804	5,013,740	11.33	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call		2,407.30000	2.40730	2,694,170	11.34	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put		5,431.96000	5.43196	4,979,470	11.34	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call		2,430.32000	2.43032	2,719,010	11.34	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		5,396.05000	5.39605	4,945,380	11.34	0.00	0	
Total R2035 Option											0.00	0	15,48
Total For R2035											12,614,994.00	140	127,73
R2037	On	03/02/2022	Bond Future			11.03399	81.81429	11.17031	80.97062	12.69	0.00	0	118,58
R2037	On	05/05/2022	Bond Future			11.23967	82.79121	11.38149	81.93780	12.14	0.00	0	11,88
R2037	On	04/08/2022	Bond Future			11.45760	79.51036	11.60549	78.64645	12.29	0.00	0	
R2037	On	03/11/2022	Bond Future			11.66402	80.55955	11.81787	79.68503	12.09	0.00	0	
Total R2037 Future											0.00	0	130,48
R2037	On	03/02/2022	Bond Future	11.45	Call		2,903.55000	2.90355	3,438,250	13.98	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		1,212.95000	1.21295	903,980	13.98	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		2,943.81000	2.94381	3,482,210	14.00	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		1,193.75000	1.19375	888,480	14.00	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		2,984.14000	2.98414	3,526,210	14.02	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		1,174.69000	1.17469	873,090	14.02	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		4,388.63000	4.38863	4,947,150	13.43	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		1,720.27000	1.72027	1,425,380	13.43	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		4,310.20000	4.31020	4,864,000	13.40	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		1,755.42000	1.75542	1,455,810	13.40	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		4,349.46000	4.34946	4,905,620	13.41	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		1,737.86000	1.73786	1,440,610	13.41	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		9,919.73000	9.91973	9,160,900	11.30	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		1,543.64000	1.54364	1,815,950	12.19	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		5,857.93000	5.85793	5,266,330	12.19	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2037	On	04/08/2022	Bond Future	10.90	Call		1,563.45000	1.56345	1,838,180	12.20		0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		5,815.04000	5.81504	5,225,860	12.20		0.00	0	!
R2037	On	04/08/2022	Bond Future	10.91	Put		5,772.39000	5.77239	5,185,630	12.21		0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call		2,257.29000	2.25729	2,608,470	12.49		0.00	0	1,0!
R2037	On	04/08/2022	Bond Future	11.21	Put		4,599.60000	4.59960	4,086,870	12.49		0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		2,824.82000	2.82482	3,228,070	12.75		0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		3,910.63000	3.91063	3,449,970	12.75		0.00	0	!
R2037	On	04/08/2022	Bond Future	10.10	Call		423.28000	0.42328	528,360	11.30		0.00	0	!
R2037	On	04/08/2022	Bond Future	11.95	Call		4,553.80000	4.55380	5,077,110	13.58		0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put		2,595.09000	2.59509	2,254,490	13.58		0.00	0	1,0!
R2037	On	04/08/2022	Bond Future	10.91	Call		1,583.42000	1.58342	1,860,570	12.21		0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		2,532.48000	2.53248	2,884,990	12.14		0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		5,416.37000	5.41637	4,894,360	12.14		0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		2,485.52000	2.48552	2,833,760	12.13		0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		5,488.56000	5.48856	4,962,280	12.13		0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		2,509.09000	2.50909	2,859,470	12.14		0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		5,452.52000	5.45252	4,928,380	12.14		0.00	0	
Total R2037 Option												0.00	0	2,2!
Total For R2037												0.00	0	132,7!
R2040	On	03/02/2022	Bond Future			11.11904	83.86001	11.25015	82.98837	13.26		522,951,022.36	6,236	85,5!
R2040	On	05/05/2022	Bond Future			11.31768	84.86133	11.45409	83.97962	12.67		0.00	0	8,4!
R2040	On	04/08/2022	Bond Future			11.52785	81.35430	11.67011	80.46180	12.85		0.00	0	
R2040	On	03/11/2022	Bond Future			11.72637	82.42826	11.87437	81.52472	12.63		0.00	0	
Total R2040 Future												522,951,022.36	6,236	94,0!
R2040	On	03/02/2022	Bond Future	11.57	Call		3,313.35000	3.31335	3,876,250	14.93		0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		1,246.39000	1.24639	937,650	14.93		0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		3,357.09000	3.35709	3,923,660	14.95		0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		1,226.84000	1.22684	921,770	14.95		0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		3,401.16000	3.40116	3,971,350	14.98		0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		1,207.70000	1.20770	906,250	14.98		0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		4,677.17000	4.67717	5,248,540	14.17		0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put		1,897.00000	1.89700	1,586,660	14.17		0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		9,849.66000	9.84966	10,610,100	16.34		0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		615.07000	0.61507	493,800	16.34		0.00	0	1,2!
R2040	On	05/05/2022	Bond Future	9.82	Call		114.24000	0.11424	153,460	11.33		0.00	0	1,2!
R2040	On	05/05/2022	Bond Future	9.82	Put		11,745.34000	11.74534	10,902,850	11.33		0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		758.64000	0.75864	937,920	12.15		0.00	0	1,2!
R2040	On	05/05/2022	Bond Future	10.57	Put		6,750.82000	6.75082	6,048,390	12.15		0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		4,719.06000	4.71906	5,292,840	14.19		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
R2040 On 05/05/2022 Bond Future	11.91	Put			1,878.28000	1.87828	1,570,350	14.19		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Call			4,761.06000	4.76106	5,337,230	14.21		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Put			1,859.75000	1.85975	1,554,210	14.21		0.00	0	
R2040 On 04/08/2022 Bond Future	10.70	Put			7,518.45000	7.51845	6,840,070	12.27		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Call			1,765.99000	1.76599	2,062,860	12.64		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Put			5,908.48000	5.90848	5,312,850	12.64		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Put			5,819.03000	5.81903	5,228,550	12.66		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Call			5,680.53000	5.68053	6,268,840	14.29		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Put			2,257.09000	2.25709	1,952,900	14.29		0.00	0	46
R2040 On 04/08/2022 Bond Future	9.70	Call			176.19000	0.17619	225,270	11.68		0.00	0	46
R2040 On 04/08/2022 Bond Future	9.70	Put			14,067.39000	14.06739	13,223,970	11.68		0.00	0	
R2040 On 04/08/2022 Bond Future	10.70	Call			1,107.84000	1.10784	1,321,960	12.27		0.00	0	46
R2040 On 04/08/2022 Bond Future	11.04	Call			1,788.29000	1.78829	2,087,740	12.65		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Put			5,863.50000	5.86350	5,270,450	12.65		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Call			1,811.01000	1.81101	2,113,030	12.66		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Call			2,715.26000	2.71526	3,082,730	12.55		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Put			5,669.80000	5.66980	5,133,730	12.55		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Call			2,740.66000	2.74066	3,110,380	12.56		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Put			5,631.13000	5.63113	5,097,310	12.56		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Call			2,689.68000	2.68968	3,054,900	12.55		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Put			5,708.36000	5.70836	5,170,040	12.55		0.00	0	
Total R2040 Option										0.00	0	4,96
Total For R2040										522,951,022.36	6,236	99,02
R2044 On 03/02/2022 Bond Future			11.13150	80.77260	11.27796	79.78391		13.89		6,219,490.20	77	56,44
R2044 On 05/05/2022 Bond Future			11.31972	81.73715	11.47211	80.73693		13.27		0.00	0	5,70
R2044 On 04/08/2022 Bond Future			11.51852	78.31857	11.67745	77.30610		13.46		0.00	0	
R2044 On 03/11/2022 Bond Future			11.70587	79.35239	11.87120	78.32737		13.23		0.00	0	
Total R2044 Future										6,219,490.20	77	62,17
R2044 On 03/02/2022 Bond Future	11.59	Call			3,322.52000	3.32252	3,966,310	15.75		0.00	0	
R2044 On 03/02/2022 Bond Future	11.59	Put			1,282.85000	1.28285	937,950	15.75		0.00	0	
R2044 On 03/02/2022 Bond Future	11.60	Call			3,366.51000	3.36651	4,014,410	15.77		0.00	0	
R2044 On 03/02/2022 Bond Future	11.60	Put			1,262.94000	1.26294	922,150	15.77		0.00	0	
R2044 On 03/02/2022 Bond Future	11.61	Call			3,410.69000	3.41069	4,062,670	15.80		0.00	0	
R2044 On 03/02/2022 Bond Future	11.61	Put			1,243.31000	1.24331	906,600	15.80		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Call			4,777.32000	4.77732	5,435,220	14.94		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Put			1,896.25000	1.89625	1,553,930	14.94		0.00	0	
R2044 On 05/05/2022 Bond Future	11.91	Call			4,692.97000	4.69297	5,345,470	14.90		0.00	0	
R2044 On 05/05/2022 Bond Future	11.91	Put			1,933.97000	1.93397	1,586,250	14.90		0.00	0	
R2044 On 05/05/2022 Bond Future	11.92	Call			4,735.00000	4.73500	5,390,210	14.92		0.00	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
R2044 On 05/05/2022 Bond Future	11.92	Put			1,914.92000	1.91492	1,569,910	14.92		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Put			5,746.33000	5.74633	5,090,430	13.30		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Call			1,913.58000	1.91358	2,273,150	13.31		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Put			5,701.64000	5.70164	5,048,740	13.31		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Call			1,866.48000	1.86648	2,220,060	13.29		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Put			5,791.28000	5.79128	5,132,390	13.29		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Call			1,889.95000	1.88995	2,246,520	13.30		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			2,731.94000	2.73194	3,154,150	13.15		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			5,715.59000	5.71559	5,112,780	13.15		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			2,757.93000	2.75793	3,182,730	13.16		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			5,676.23000	5.67623	5,076,010	13.16		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Call			2,706.08000	2.70608	3,125,700	13.14		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Put			5,755.17000	5.75517	5,149,770	13.14		0.00	0	
Total R2044 Option										0.00	0	
Total For R2044										6,219,490.20	77	62,17
R2048 On 03/02/2022 Bond Future			11.06881	84.19586	11.21533	83.17819		13.60		0.00	0	191,09
R2048 On 05/05/2022 Bond Future			11.24572	80.78540	11.39815	79.75587		13.69		0.00	0	2,00
R2048 On 04/08/2022 Bond Future			11.43021	81.73433	11.58907	80.69218		13.17		0.00	0	
R2048 On 03/11/2022 Bond Future			11.61392	78.39551	11.77936	77.34044		13.64		0.00	0	
Total R2048 Future										0.00	0	193,13
R2048 On 03/02/2022 Bond Future	9.80	Call			16.56000	0.01656	27,440	12.22		0.00	0	
R2048 On 03/02/2022 Bond Future	9.80	Put			10,891.12000	10.89112	9,884,330	12.22		0.00	0	
R2048 On 03/02/2022 Bond Future	10.00	Call			48.76000	0.04876	76,980	12.49		0.00	0	
R2048 On 03/02/2022 Bond Future	10.00	Put			9,234.98000	9.23498	8,245,530	12.49		0.00	0	
R2048 On 03/02/2022 Bond Future	10.20	Call			121.29000	0.12129	182,810	12.76		0.00	0	90
R2048 On 03/02/2022 Bond Future	10.50	Put			5,567.61000	5.56761	4,702,990	13.26		0.00	0	
R2048 On 03/02/2022 Bond Future	11.00	Put			2,875.66000	2.87566	2,255,850	13.99		0.00	0	
R2048 On 03/02/2022 Bond Future	10.30	Call			182.00000	0.18200	268,140	12.92		0.00	0	1,30
R2048 On 03/02/2022 Bond Future	10.30	Put			6,934.99000	6.93499	6,003,460	12.92		0.00	0	
R2048 On 03/02/2022 Bond Future	10.40	Call			265.08000	0.26508	381,810	13.09		0.00	0	10
R2048 On 03/02/2022 Bond Future	10.40	Put			6,232.43000	6.23243	5,331,490	13.09		0.00	0	
R2048 On 03/02/2022 Bond Future	10.50	Call			373.60000	0.37360	526,650	13.26		0.00	0	
R2048 On 03/02/2022 Bond Future	11.49	Put			1,368.32000	1.36832	999,850	15.20		0.00	0	
R2048 On 03/02/2022 Bond Future	10.70	Call			671.30000	0.67130	911,380	13.53		0.00	0	
R2048 On 03/02/2022 Bond Future	10.70	Put			4,354.57000	4.35457	3,576,980	13.53		0.00	0	
R2048 On 03/02/2022 Bond Future	10.90	Call			1,103.40000	1.10340	1,446,530	13.83		0.00	0	90
R2048 On 03/02/2022 Bond Future	10.90	Put			3,322.30000	3.32230	2,647,760	13.83		0.00	0	
R2048 On 03/02/2022 Bond Future	11.00	Call			1,372.11000	1.37211	1,769,970	13.99		0.00	0	1,40
R2048 On 03/02/2022 Bond Future	10.20	Put			7,672.47000	7.67247	6,716,320	12.76		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2048 On 03/02/2022 Bond Future	11.47	Call			3,127.64000	3.12764	3,767,940	15.15		0.00	0	
R2048 On 03/02/2022 Bond Future	11.47	Put			1,411.95000	1.41195	1,034,580	15.15		0.00	0	
R2048 On 03/02/2022 Bond Future	11.48	Call			3,171.69000	3.17169	3,816,460	15.17		0.00	0	
R2048 On 03/02/2022 Bond Future	11.48	Put			1,389.97000	1.38997	1,017,070	15.17		0.00	0	
R2048 On 03/02/2022 Bond Future	11.49	Call			3,215.96000	3.21596	3,865,160	15.20		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Call			4,654.03000	4.65403	5,321,750	15.18		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Put			1,987.42000	1.98742	1,625,610	15.18		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Call			4,568.45000	4.56845	5,230,380	15.13		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Put			2,027.58000	2.02758	1,659,980	15.13		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Call			4,611.28000	4.61128	5,276,110	15.16		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Put			2,007.50000	2.00750	1,642,800	15.16		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Put			5,990.02000	5.99002	5,311,100	13.16		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Call			1,950.57000	1.95057	2,316,880	13.17		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Put			5,943.44000	5.94344	5,267,600	13.17		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			1,902.33000	1.90233	2,262,490	13.15		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			6,037.12000	6.03712	5,355,130	13.15		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Call			1,926.24000	1.92624	2,289,470	13.16		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			2,814.29000	2.81429	3,250,320	13.70		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			5,876.46000	5.87646	5,257,420	13.70		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			2,841.28000	2.84128	3,279,980	13.70		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			5,835.95000	5.83595	5,219,580	13.70		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			2,787.44000	2.78744	3,220,780	13.69		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			5,917.21000	5.91721	5,295,480	13.69		0.00	0	
Total R2048 Option										0.00	0	4,60
Total For R2048										0.00	0	197,73
R209 On 03/02/2022 Bond Future			10.81682	69.53215	10.93719	68.88472		12.80		1,599,239.45	23	19,93
R209 On 05/05/2022 Bond Future			11.00443	67.22058	11.12931	66.56564		12.79		0.00	0	5,33
R209 On 04/08/2022 Bond Future			11.19729	68.01087	11.32694	67.34792		12.34		0.00	0	
R209 On 03/11/2022 Bond Future			11.38974	65.76500	11.52433	65.09386		12.71		0.00	0	
Total R209 Future										1,599,239.45	23	25,32
R209 On 03/02/2022 Bond Future	11.02	Call			1,858.08000	1.85808	2,202,510	13.68		0.00	0	
R209 On 03/02/2022 Bond Future	11.02	Put			1,417.80000	1.41780	1,114,800	13.68		0.00	0	
R209 On 03/02/2022 Bond Future	11.03	Call			1,888.90000	1.88890	2,236,610	13.70		0.00	0	
R209 On 03/02/2022 Bond Future	11.03	Put			1,395.74000	1.39574	1,096,020	13.70		0.00	0	
R209 On 03/02/2022 Bond Future	11.04	Call			1,919.96000	1.91996	2,270,940	13.72		0.00	0	
R209 On 03/02/2022 Bond Future	11.04	Put			1,373.97000	1.37397	1,077,520	13.72		0.00	0	
R209 On 05/05/2022 Bond Future	11.43	Call			3,251.57000	3.25157	3,648,530	13.84		0.00	0	
R209 On 05/05/2022 Bond Future	11.43	Put			1,711.75000	1.71175	1,453,770	13.84		0.00	0	
R209 On 05/05/2022 Bond Future	12.00	Call			5,262.14000	5.26214	5,756,350	14.93		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
R209	On	05/05/2022	Bond Future	12.00	Put		941.52000	0.94152	780,790	14.93	0.00	0	12,00
R209	On	05/05/2022	Bond Future	9.75	Call		165.16000	0.16516	213,280	11.34	0.00	0	8,50
R209	On	05/05/2022	Bond Future	9.75	Put		7,939.30000	7.93930	7,332,480	11.34	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Call		1,413.50000	1.41350	1,654,750	12.79	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		3,431.66000	3.43166	3,017,970	12.79	0.00	0	12,00
R209	On	05/05/2022	Bond Future	11.44	Call		3,284.18000	3.28418	3,683,150	13.86	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		1,694.04000	1.69404	1,438,070	13.86	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		3,316.90000	3.31690	3,717,890	13.87	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		1,676.49000	1.67649	1,422,540	13.87	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		5,203.24000	5.20324	4,737,940	12.18	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		1,266.22000	1.26622	1,465,720	12.19	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		5,164.79000	5.16479	4,701,340	12.19	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		1,233.00000	1.23300	1,428,790	12.18	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		5,241.90000	5.24190	4,774,740	12.18	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		1,249.54000	1.24954	1,447,190	12.18	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		2,135.82000	2.13582	2,401,420	12.73	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		4,702.28000	4.70228	4,296,740	12.73	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		2,156.32000	2.15632	2,423,590	12.73	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		4,670.50000	4.67050	4,266,630	12.73	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call		2,115.43000	2.11543	2,379,360	12.72	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		4,734.22000	4.73422	4,327,010	12.72	0.00	0	
Total R209 Option											0.00	0	32,60
Total For R209											1,599,239.45	23	57,90
R210	On	03/02/2022	Bond Future			211.66034	211.66034	211.83406	211.83406		0.00	0	1,30
R210	On	05/05/2022	Bond Future			211.38527	211.38527	211.56187	211.56187		0.00	0	10
R210	On	04/08/2022	Bond Future			214.04751	214.04751	214.22671	214.22671		0.00	0	
R210	On	03/11/2022	Bond Future			213.87376	213.87376	214.05579	214.05579		0.00	0	
Total R210 Future											0.00	0	1,40
Total For R210											0.00	0	1,40
R213	On	03/02/2022	Bond Future			10.25802	84.18148	10.35871	83.67305		9.99	0	20,80
R213	On	05/05/2022	Bond Future			10.47499	81.65376	10.58003	81.13959		9.98	0	
R213	On	04/08/2022	Bond Future			10.70455	82.61586	10.81437	82.09531		9.50	0	
R213	On	03/11/2022	Bond Future			10.93828	80.16853	11.05308	79.64174		9.62	0	
Total R213 Future											0.00	0	20,80
R213	On	03/02/2022	Bond Future	8.63	Call		3.48000	0.00348	4,690	8.96	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put		9,337.14000	9.33714	8,829,920	8.96	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		7.74000	0.00774	10,420	8.91	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put		8,364.05000	8.36405	7,858,300	8.91	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call		40.17000	0.04017	52,820	9.02	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 Intert
R213	On	03/02/2022	Bond Future	9.76	Put			3,482.25000	3.48225	3,063,140	9.78	0.00	0	10
R213	On	03/02/2022	Bond Future	9.98	Put			2,629.59000	2.62959	2,259,950	9.97	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			55.67000	0.05567	72,580	9.11	0.00	0	4
R213	On	03/02/2022	Bond Future	9.22	Put			6,054.89000	6.05489	5,563,370	9.11	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call			227.23000	0.22723	283,970	9.55	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			4,269.46000	4.26946	3,817,770	9.55	0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Call			397.21000	0.39721	486,530	9.78	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			2,008.83000	2.00883	1,688,560	10.15	0.00	0	2
R213	On	03/02/2022	Bond Future	9.96	Call			663.69000	0.66369	797,580	9.96	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			2,701.47000	2.70147	2,326,930	9.96	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			679.58000	0.67958	815,920	9.96	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			2,665.44000	2.66544	2,293,350	9.96	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			695.60000	0.69560	834,390	9.97	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			905.37000	0.90537	715,690	10.84	0.00	0	2
R213	On	03/02/2022	Bond Future	10.00	Call			728.65000	0.72865	872,400	9.99	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			2,559.01000	2.55901	2,194,330	9.99	0.00	0	4
R213	On	03/02/2022	Bond Future	10.15	Call			1,010.56000	1.01056	1,193,340	10.13	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			2,069.06000	2.06906	1,743,410	10.13	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call			1,052.54000	1.05254	1,240,700	10.15	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Put			6,426.64000	6.42664	5,930,860	9.02	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call			1,231.00000	1.23100	1,440,920	10.23	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			1,780.11000	1.78011	1,481,600	10.23	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call			2,219.99000	2.21999	2,522,050	10.73	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			1,018.30000	1.01830	811,930	10.73	0.00	0	4
R213	On	03/02/2022	Bond Future	10.67	Call			2,451.32000	2.45132	2,770,070	10.84	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			2,389.04000	2.38904	2,654,390	10.36	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			2,048.89000	2.04889	1,800,070	10.36	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call			2,334.90000	2.33490	2,596,710	10.34	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put			2,091.78000	2.09178	1,839,420	10.34	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			2,362.01000	2.36201	2,625,590	10.35	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put			2,070.35000	2.07035	1,819,760	10.35	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			5,446.99000	5.44699	5,053,030	9.25	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			937.89000	0.93789	1,065,820	9.25	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put			5,409.58000	5.40958	5,016,960	9.25	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call			911.26000	0.91126	1,036,520	9.24	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put			5,484.34000	5.48434	5,089,050	9.24	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call			924.62000	0.92462	1,051,210	9.25	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			1,692.76000	1.69276	1,875,230	9.55	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			4,799.06000	4.79906	4,454,740	9.55	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			1,710.04000	1.71004	1,893,770	9.56	0.00	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
R213	On	03/11/2022	Bond Future	10.40	Put			4,768.33000	4.76833	4,425,270	9.56	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call			1,675.31000	1.67531	1,856,500	9.54	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			4,829.65000	4.82965	4,484,050	9.54	0.00	0	
Total R213 Option												0.00	0	2,85
Total For R213												0.00	0	23,74
R214	On	03/02/2022	Bond Future			11.13069	66.56022	11.26663	65.81482		13.77	0.00	0	19,92
R214	On	05/05/2022	Bond Future			11.31017	64.07457	11.45121	63.32053		13.82	0.00	0	44
R214	On	04/08/2022	Bond Future			11.49702	64.82701	11.64359	64.06373		13.33	0.00	0	
R214	On	03/11/2022	Bond Future			11.68316	62.40105	11.83536	61.62834		13.80	0.00	0	
Total R214 Future												0.00	0	20,37
R214	On	03/02/2022	Bond Future	11.39	Call			2,063.04000	2.06304	2,480,310	15.06	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put			1,398.45000	1.39845	1,070,320	15.06	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call			2,095.26000	2.09526	2,516,100	15.09	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put			1,377.29000	1.37729	1,052,730	15.09	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call			2,127.69000	2.12769	2,552,080	15.11	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put			1,356.41000	1.35641	1,035,400	15.11	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call			3,352.37000	3.35237	3,812,240	15.15	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put			1,801.54000	1.80154	1,507,370	15.15	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call			3,286.73000	3.28673	3,742,070	15.10	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put			1,837.77000	1.83777	1,539,070	15.10	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call			3,319.50000	3.31950	3,777,110	15.12	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put			1,819.57000	1.81957	1,523,140	15.12	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put			4,983.00000	4.98300	4,468,880	13.06	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call			1,422.76000	1.42276	1,674,150	13.07	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put			4,945.33000	4.94533	4,433,440	13.07	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call			1,385.76000	1.38576	1,632,680	13.05	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put			5,021.09000	5.02109	4,504,730	13.05	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call			1,404.09000	1.40409	1,653,250	13.06	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			2,258.83000	2.25883	2,574,110	13.89	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			4,778.29000	4.77829	4,320,860	13.89	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			2,280.13000	2.28013	2,597,340	13.90	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			4,746.02000	4.74602	4,290,520	13.90	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call			2,237.64000	2.23764	2,551,000	13.88	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			4,810.73000	4.81073	4,351,380	13.88	0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	20,37
Total for Bond												1,956,415,646.15	22,270	1,156,92
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23 Future												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	

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 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 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 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	
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	

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 Price Contribution												0.00	0	
GOVI	On	03/02/2022	GOVI			792.62200	792.62200	786.66200	786.66200			47,557,320.00	6	98
GOVI	On	05/05/2022	GOVI			802.07200	802.07200	796.04900	796.04900			0.00	0	
GOVI	On	04/08/2022	GOVI			811.87200	811.87200	805.77900	805.77900			0.00	0	
GOVI	On	03/11/2022	GOVI			822.16800	822.16800	816.00100	816.00100			0.00	0	
Total GOVI Future												47,557,320.00	6	98
GOVI	On	03/02/2022	GOVI	792.74	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Put			60,780.00000	6.07800	1,180,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Put			60,880.00000	6.08800	1,280,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Put			60,980.00000	6.09800	1,380,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call			77,990.00000	7.79900	138,220,000		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			78,190.00000	7.81900	138,420,000		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			78,090.00000	7.80900	138,320,000		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			134,910.00000	13.49100	73,980,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put			135,010.00000	13.50100	74,080,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Put			134,810.00000	13.48100	73,880,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call			0.00000	0.00000	17,480,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put			44,190.00000	4.41900	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call			0.00000	0.00000	17,380,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put			44,290.00000	4.42900	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Call			0.00000	0.00000	17,580,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put			44,090.00000	4.40900	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												47,557,320.00	6	98
Total for GOVI												47,557,320.00	6	98
AL37	On	03/02/2022	Index Future			799.91100	799.91100	797.41700	797.41700			0.00	0	
AL37	On	05/05/2022	Index Future			809.44800	809.44800	806.93300	806.93300			0.00	0	
AL37	On	04/08/2022	Index Future			819.33800	819.33800	816.79600	816.79600			0.00	0	
AL37	On	03/11/2022	Index Future			829.72900	829.72900	827.15800	827.15800			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
AL7T	On	03/02/2022	Index Future			900.87400	900.87400	894.88500	894.88500			0.00	0	
AL7T	On	05/05/2022	Index Future			911.61400	911.61400	905.56400	905.56400			0.00	0	
AL7T	On	04/08/2022	Index Future			922.75200	922.75200	916.63200	916.63200			0.00	0	
AL7T	On	03/11/2022	Index Future			934.45500	934.45500	928.26100	928.26100			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/02/2022	Index Future			802.95300	802.95300	796.84800	796.84800			0.00	0	19
ALBI	On	05/05/2022	Index Future			812.52600	812.52600	806.35600	806.35600			0.00	0	2
ALBI	On	04/08/2022	Index Future			822.45400	822.45400	816.21200	816.21200			0.00	0	
ALBI	On	03/11/2022	Index Future			832.88400	832.88400	826.56700	826.56700			0.00	0	
Total ALBI Future												0.00	0	22
Total For ALBI												0.00	0	22
IGOV	On	03/02/2022	Index Future			298.84400	298.84400	298.46800	298.46800			0.00	0	48
IGOV	On	05/05/2022	Index Future			302.48000	302.48000	302.10300	302.10300			0.00	0	
IGOV	On	04/08/2022	Index Future			306.24800	306.24800	305.86700	305.86700			0.00	0	
IGOV	On	03/11/2022	Index Future			310.20300	310.20300	309.81900	309.81900			0.00	0	
Total IGOV Future												0.00	0	48
Total For IGOV												0.00	0	48
Total for Index												0.00	0	72
JIBAR F	On	15/12/2021	Jibar Future			3.90500	96.09500	3.91500	96.08500			0.00	0	
JIBAR F	On	19/01/2022	Jibar Future			3.99500	96.00500	4.01500	95.98500			0.00	0	
JIBAR F	On	16/02/2022	Jibar Future			4.24000	95.76000	4.23000	95.77000			0.00	0	
JIBAR F	On	16/03/2022	Jibar Future			4.30500	95.69500	4.29500	95.70500			0.00	0	
JIBAR F	On	20/04/2022	Jibar Future			4.66000	95.34000	4.71000	95.29000			0.00	0	
JIBAR F	On	18/05/2022	Jibar Future			4.72000	95.28000	4.77000	95.23000			0.00	0	
JIBAR F	On	15/06/2022	Jibar Future			5.03000	94.97000	5.08000	94.92000			0.00	0	7
JIBAR F	On	21/09/2022	Jibar Future			5.49500	94.50500	5.54500	94.45500			0.00	0	
JIBAR F	On	21/12/2022	Jibar Future			6.11000	93.89000	6.15000	93.85000			0.00	0	6
JIBAR F	On	15/03/2023	Jibar Future			6.44000	93.56000	6.48000	93.52000			0.00	0	
JIBAR F	On	21/06/2023	Jibar Future			6.82500	93.17500	6.88500	93.11500			0.00	0	
JIBAR F	On	20/09/2023	Jibar Future			7.05500	92.94500	7.09500	92.90500			0.00	0	7
Total Jibar Future												0.00	0	21
Total For JIBAR FUTURE												0.00	0	21
Total for Jibar												0.00	0	21
5Y STN	On	21/12/2021	Interest Rate Swap			90.70000	90.70000	90.70000	90.70000			0.00	0	5
Total 5Y STND Future												0.00	0	5
Total For 5Y STND												0.00	0	5
Total for Interest Rate Swap												0.00	0	5

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 Derivatives :										2,003,972,966.15	22,276	1,158,85
ABCPI3 On 07/12/2023		Spot Bond	2.73000	312.86159	2.73000	312.81367				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026		Spot Bond			0.00000	101.11962				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024		Spot Bond			0.00000	101.37482				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026		Spot Bond	9.65000	104.07194	9.65000	104.04514				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031		Spot Bond	11.49000	90.47283	11.49000	91.61759				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030		Spot Bond			0.00000	99.99978				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026		Spot Bond			0.00000	101.15450				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022		Spot Bond			0.00000	100.39073				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022		Spot Bond			0.00000	101.04248				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023		Spot Bond			0.00000	102.13872				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022		Spot Bond			0.00000	100.47968				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2: On 30/05/2024 Spot Bond					0.00000	101.61779				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.11583				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.29945				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.71692				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.60307				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.68052				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.58161				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.84814				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.39380				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.41253				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.96146				0.00	0	119,000,00
Total ABFN35 SPOT										0.00	0	119,000,00
Total For ABFN35										0.00	0	119,000,00
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.16332				0.00	0	
Total ABFN36 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.60885				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.47303				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	101.32187				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.48326				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.36769				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.67379				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.62017				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.63842				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.65150				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.90486				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.08653				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.09071				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN48 On 30/03/2024 Spot Bond					0.00000	100.91289				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN49 On 30/03/2026 Spot Bond					0.00000	100.79211				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN50 On 30/03/2028 Spot Bond					0.00000	100.92058				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN51 On 30/03/2031 Spot Bond					0.00000	100.71044				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.79806				0.00	0	117,800,00
Total ABJ01 SPOT										0.00	0	117,800,00
Total For ABJ01										0.00	0	117,800,00
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.49535				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.48297				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.87541				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.44000	7.44000	7.44000	145.11847				0.00	0	40,400,00
Total ABKI04 SPOT										0.00	0	40,400,00
Total For ABKI04										0.00	0	40,400,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	28.34866	100.00000	28.28299				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.19000	3.19000	3.19000	152.99355				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABN62 On 31/03/2028 Spot Bond			3.97000	3.97000	3.97000	200.94003			0.00	0	1,127,000,00
Total ABN62 SPOT									0.00	0	1,127,000,00
Total For ABN62									0.00	0	1,127,000,00
ABN63 On 07/12/2033 Spot Bond			4.59000	4.59000	4.59000	225.12522			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.81000	6.81000	6.81000	103.05827			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.16500	8.16500	8.16500	114.18029			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABS13 On 14/05/2022 Spot Bond			4.97000	102.56117	4.97000	102.54752			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.34000	104.57309	5.34000	104.55787		448,560,000,000.00		84,000,000	21,000,00
Total ABS15 SPOT								448,560,000,000.00		84,000,000	21,000,00
Total For ABS15								448,560,000,000.00		84,000,000	21,000,00
ABS16 On 11/11/2025 Spot Bond			7.50500	110.29944	7.50500	110.27699			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.43000	110.74838	8.43000	110.72312			0.00	0	
Total ABS17 SPOT									0.00	0	
Total For ABS17									0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.78000	108.70601	5.78000	108.68890			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.42000	103.43965	8.42000	103.41608			0.00	0	
Total ABS7 SPOT									0.00	0	
Total For ABS7									0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.47494	100.00000	12.44702			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABS12 On 07/12/2023 Spot Bond			2.05000	316.96126	2.05000	316.91851			0.00	0	
Total ABS12 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 ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.49400	176.56327	1.49400	176.54207				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.04000	11.04000	11.04000	104.00827				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.24464				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.20535				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	101.16240				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.89835				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.20170				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.20170				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.23515				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.23515				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	176.96551				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	178.67885				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.13880				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.74446				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.28180				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.51928				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.23617				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.13519				0.00	760,000,000	
Total AGL02 SPOT										0.00	760,000,000	
Total For AGL02										0.00	760,000,000	
AGL03 On 17/05/2025 Spot Bond					0.00000	99.97749				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.51275				0.00	64,000,000	16,000,000
Total AGT01 SPOT										0.00	64,000,000	16,000,000
Total For AGT01										0.00	64,000,000	16,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	104.24247				0.00	167,200,000	43,800,000
Total AGT02 SPOT										0.00	167,200,000	43,800,000
Total For AGT02										0.00	167,200,000	43,800,000
AGT03 On 05/06/2025 Spot Bond					0.00000	102.63642				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.37137				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AH2A1' On 18/07/2024 Spot Bond					0.00000	100.61097				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	100.63476				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3' On 18/07/2026 Spot Bond			8.46500	99.03870	8.46500	100.07317				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1' On 18/07/2026 Spot Bond					0.00000	100.67064				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1' On 18/07/2026 Spot Bond					0.00000	100.79014				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.93928				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AH2C1' On 18/07/2026 Spot Bond					0.00000	100.52713				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A' On 21/08/2023 Spot Bond					0.00000	100.13605				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A' On 21/08/2023 Spot Bond			6.50000	108.12995	6.50000	108.11116				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A' On 21/08/2023 Spot Bond					0.00000	100.12749				0.00	0	88,200,00
Total AHF5A4 SPOT										0.00	0	88,200,00
Total For AHF5A4										0.00	0	88,200,00
AHF5B On 21/08/2023 Spot Bond					0.00000	100.14338				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.15314				0.00	0	
Total AHF5C1 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 Interc
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.53456				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.30617				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.62896				0.00	0	157,300,00
Total AHF6A2 SPOT										0.00	0	157,300,00
Total For AHF6A2										0.00	0	157,300,00
AHF6B On 21/08/2024 Spot Bond					0.00000	100.14329				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.15303				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.22103				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.29518				0.00	0	84,200,00
Total AHF7A1 SPOT										0.00	0	84,200,00
Total For AHF7A1										0.00	0	84,200,00
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.13354				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.14817				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.14451				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.15791				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.15328				0.00	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 AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.24039				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.22829				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.58000	106.42712	7.58000	106.40537				0.00	0	2,294,515,20
Total AIR02 SPOT										0.00	0	2,294,515,20
Total For AIR02										0.00	0	2,294,515,20
AIR04 On 29/05/2024 Spot Bond			8.00000	102.84923	8.00000	102.82694				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.26500	88.33386	12.26500	88.30482				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.01500	179.94537	6.01500	179.90182			962,400,000,000.00	160,000,000	80,000,00	
Total AIRL01 SPOT									962,400,000,000.00	160,000,000	80,000,00	
Total For AIRL01									962,400,000,000.00	160,000,000	80,000,00	
APF06 On 24/08/2022 Spot Bond					0.00000	99.98524				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.02275				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.56673				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	99.81719				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.47175				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF15 On 24/02/2023 Spot Bond					0.00000	100.12663				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.40930				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF17 On 21/01/2022 Spot Bond					0.00000	100.67206				0.00	0	
Total APF17 SPOT										0.00	0	
Total For APF17										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.94000	239.42332	4.94000	239.37246				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.95500	217.46083	4.95500	217.41455				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			2.46900	176.28142	2.46900	176.25560				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			2.51400	176.26845	2.51400	176.24238				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.84000	191.26913	4.84000	191.22884				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN17 On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17 On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	101.33745				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.99985				0.00	0	
Total ASN194 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 ASN194									0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.12000	109.43937	5.12000	109.41569			0.00	0	
Total ASN195 SPOT									0.00	0	
Total For ASN195									0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	101.03851			0.00	0	
Total ASN196 SPOT									0.00	0	
Total For ASN196									0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.05464			0.00	0	
Total ASN203 SPOT									0.00	0	
Total For ASN203									0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.16288			0.00	0	1,500,00
Total ASN204 SPOT									0.00	0	1,500,00
Total For ASN204									0.00	0	1,500,00
ASN20: On 24/08/2025 Spot Bond					0.00000	104.24881			0.00	0	
Total ASN209 SPOT									0.00	0	
Total For ASN209									0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	99.99446			0.00	0	
Total ASN214 SPOT									0.00	0	
Total For ASN214									0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	101.33353			0.00	0	
Total ASN264 SPOT									0.00	0	
Total For ASN264									0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	101.04410			0.00	0	
Total ASN274 SPOT									0.00	0	
Total For ASN274									0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.21391			0.00	236,800,000	59,200,00
Total ASN278 SPOT									0.00	236,800,000	59,200,00
Total For ASN278									0.00	236,800,000	59,200,00
ASN27: On 20/08/2048 Spot Bond					0.00000	100.14628			0.00	126,800,000	31,700,00
Total ASN279 SPOT									0.00	126,800,000	31,700,00
Total For ASN279									0.00	126,800,000	31,700,00
ASN28: On 21/08/2023 Spot Bond					0.00000	100.14289			0.00	0	
Total ASN280 SPOT									0.00	0	
Total For ASN280									0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	101.27879			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	101.00849				0.00	121,600,000	30,400,00
Total ASN291 SPOT										0.00	121,600,000	30,400,00
Total For ASN291										0.00	121,600,000	30,400,00
ASN30 On 20/12/2023 Spot Bond					0.00000	101.12700				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.63774				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 20/12/2021 Spot Bond					0.00000	101.03643				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.68500	4.68500	4.68500	104.64687				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.19500	5.19500	5.19500	97.32400				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.06560				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.22134				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	100.32014				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	100.38114				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			5.23000	107.94492	5.23000	107.92124				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN34: On 20/06/2024 Spot Bond					0.00000	101.14663				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.03845				0.00	0	18,400,00
Total ASN346 SPOT										0.00	0	18,400,00
Total For ASN346										0.00	0	18,400,00
ASN35: On 20/06/2024 Spot Bond					0.00000	101.11541				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.09746				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.09746				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.01519				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.32357				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.07579				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.11709				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.67011				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	101.17533				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	101.17533				0.00	0	
Total ASN384 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 ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.76931				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.08562				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.13108				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	101.12571				0.00	240,400,000	60,100,00
Total ASN399 SPOT										0.00	240,400,000	60,100,00
Total For ASN399										0.00	240,400,000	60,100,00
ASN40: On 20/12/2024 Spot Bond					0.00000	101.07775				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.27437				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2021 Spot Bond					0.00000	99.92691				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	104.68897				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.98022				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	101.01259				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	101.35336				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	101.92972				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	104.74640				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459 On 17/07/2023 Spot Bond					0.00000	100.59969				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.60568				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	103.07904				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN469 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	102.73526				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	100.42204				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	100.50046				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 17/08/2025 Spot Bond					0.00000	101.09717				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	101.48469				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/08/2025 Spot Bond					0.00000	125.00288				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48(On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	102.66715				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	101.09329				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	101.04128				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	101.04128				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	101.06424				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50(On 21/12/2026 Spot Bond			9.86000	100.66412	9.86000	100.63765			473,280,000,000.00		48,000,000	12,000,00
Total ASN508 SPOT									473,280,000,000.00		48,000,000	12,000,00
Total For ASN508									473,280,000,000.00		48,000,000	12,000,00
ASN50(On 21/12/2026 Spot Bond			9.04000	100.22977	9.04000	100.20556				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51(On 21/12/2026 Spot Bond			9.59000	98.90139	9.59000	98.87609				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51(On 21/12/2026 Spot Bond			9.59000	98.90139	9.59000	98.87609				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52(On 31/07/2022 Spot Bond			9.10000	103.04401	9.10000	103.01909				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52(On 31/07/2024 Spot Bond			11.05000	103.69062	11.05000	103.66032				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53(On 31/07/2024 Spot Bond			11.00000	103.67407	11.00000	103.64390				0.00	0	
Total ASN530 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 ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	103.50844	10.50000	103.47966				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	103.50844	10.50000	103.47966				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.98406				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.42172				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.30308				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	103.54158	10.60000	103.51251				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	102.33877	10.47000	103.46980				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	103.52501	10.55000	103.49609				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.39176				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.58874				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	99.92251				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.71806				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	101.03848				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	101.11480				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 14/11/2022 Spot Bond					0.00000	100.25044				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 14/03/2022 Spot Bond					0.00000	101.44383				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN586 On 18/03/2024 Spot Bond					0.00000	102.94697				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2022 Spot Bond			9.22000	103.04818	9.22000	103.02255				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	100.72143				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	100.71147				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 24/04/2023 Spot Bond					0.00000	100.52880				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	100.55465				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	100.03748				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN60: On 31/01/2030 Spot Bond					0.00000	100.41425				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN610: On 31/01/2030 Spot Bond					0.00000	100.52001				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611: On 31/03/2022 Spot Bond					0.00000	101.24373				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN613: On 06/05/2024 Spot Bond					0.00000	100.38210				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN614: On 21/12/2026 Spot Bond					0.00000	101.14965				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN617: On 28/02/2024 Spot Bond					0.00000	100.16129				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN619: On 11/05/2023 Spot Bond					0.00000	100.37483				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN624: On 21/12/2026 Spot Bond					0.00000	101.08568				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN627: On 28/02/2024 Spot Bond					0.00000	100.02001				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN632: On 02/04/2026 Spot Bond					0.00000	100.42014				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN633: On 20/06/2024 Spot Bond					0.00000	101.25477				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN634: On 20/06/2026 Spot Bond					0.00000	101.38417				0.00	0	
Total ASN634 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 ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	99.91093				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.49777				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.38987				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.80105				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	101.15631				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 11/02/2022 Spot Bond					0.00000	100.19797				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.03158				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.20803				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.95086				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	101.02496				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.32327				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.38221				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.07550				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	102.00199				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.13533				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.47558				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.49120				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.85394				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.47757				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.18573				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.27851				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.02875				0.00	0	102,000,00
Total ASN703 SPOT										0.00	0	102,000,00
Total For ASN703										0.00	0	102,000,00
ASN70: On 09/11/2026 Spot Bond					0.00000	100.32951				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	

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	100.87616				0.00	0	
Total ASN708 SPOT										0.00	0	
Total For ASN708										0.00	0	
ASN71: On 10/01/2022 Spot Bond					0.00000	101.05462				0.00	0	
Total ASN712 SPOT										0.00	0	
Total For ASN712										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.31230				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.22406				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.21109				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.35757				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.74435				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.83568				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN71: On 30/12/2021 Spot Bond					0.00000	100.76269				0.00	0	
Total ASN719 SPOT										0.00	0	
Total For ASN719										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.82021				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.70214				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN72: On 20/01/2022 Spot Bond					0.00000	100.58489				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	
ASN725 On 19/01/2022 Spot Bond					0.00000	100.59293				0.00	0	
Total ASN726 SPOT										0.00	0	
Total For ASN726										0.00	0	
ASN730 On 05/06/2023 Spot Bond					0.00000	99.91762				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN735 On 31/07/2026 Spot Bond					0.00000	100.47309				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN736 On 28/02/2026 Spot Bond					0.00000	100.01764				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN737 On 31/03/2026 Spot Bond					0.00000	100.54705				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN740 On 18/02/2022 Spot Bond					0.00000	100.17213				0.00	0	
Total ASN740 SPOT										0.00	0	
Total For ASN740										0.00	0	
ASN741 On 22/02/2022 Spot Bond					0.00000	100.16438				0.00	0	
Total ASN741 SPOT										0.00	0	
Total For ASN741										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	100.20493				0.00	0	500,000,00
Total ASN742 SPOT										0.00	0	500,000,00
Total For ASN742										0.00	0	500,000,00
ASN743 On 20/06/2026 Spot Bond					0.00000	100.12562				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN744 On 25/11/2024 Spot Bond					0.00000	100.16691				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN745 On 31/10/2026 Spot Bond					0.00000	100.12500				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN750 On 28/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ASN754 SPOT									0.00	0	
Total For ASN754									0.00	0	
ASN754 On 28/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			750,000,000,000,000.00	27,500,000,000	27,500,000,000
Total ASN755 SPOT									50,000,000,000,000.00	27,500,000,000	27,500,000,000
Total For ASN755									50,000,000,000,000.00	27,500,000,000	27,500,000,000
ASN755 On 28/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ASN757 SPOT									0.00	0	
Total For ASN757									0.00	0	
ASN757 On 31/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	15,000,000,000	15,000,000,000
Total ASN758 SPOT									10,000,000,000,000.00	15,000,000,000	15,000,000,000
Total For ASN758									10,000,000,000,000.00	15,000,000,000	15,000,000,000
ASN758 On 01/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			600,000,000,000,000.00	56,000,000,000	28,000,000,000
Total ASN759 SPOT									10,000,000,000,000.00	56,000,000,000	28,000,000,000
Total For ASN759									10,000,000,000,000.00	56,000,000,000	28,000,000,000
ASN759 On 01/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	50,000,000,000	50,000,000,000
Total ASN760 SPOT									10,000,000,000,000.00	50,000,000,000	50,000,000,000
Total For ASN760									10,000,000,000,000.00	50,000,000,000	50,000,000,000
BAW21 On 24/03/2022 Spot Bond			4.53000	103.21282	4.53000	103.20018			0.00	0	
Total BAW21 SPOT									0.00	0	
Total For BAW21									0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.74403	9.30000	101.71883			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	100.91115			0.00	0	
Total BAW22 SPOT									0.00	0	
Total For BAW22									0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.09838			0.00	0	
Total BAW28 SPOT									0.00	0	
Total For BAW28									0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.13773			0.00	0	
Total BAW29 SPOT									0.00	0	
Total For BAW29									0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	99.93286			0.00	0	
Total BAW30 SPOT									0.00	0	
Total For BAW30									0.00	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
BAW31 On 30/09/2022 Spot Bond					0.00000	100.83914				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.19000	99.05074	7.19000	99.03152				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.93214				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.20292				0.00	0	102,000,00
Total BAW35 SPOT										0.00	0	102,000,00
Total For BAW35										0.00	0	102,000,00
BAW36 On 18/02/2024 Spot Bond					0.00000	100.13529				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.19328				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.37947				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.70000	8.70000	8.70000	104.94938				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.65000	11.65000	11.65000	103.79904				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.25258				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.93880				0.00	511,967,454	127,991,86
Total BAYA74 SPOT										0.00	511,967,454	127,991,86
Total For BAYA74										0.00	511,967,454	127,991,86
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.18232				0.00	0	
Total BAYA75 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 BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.18254				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	101.17794				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.60757				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.42175				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	101.26716				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.46400				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.42111				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.62955				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	101.37863				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.46307				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.46639				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.66923				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.42123				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	101.32540				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.62422				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	101.33742				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.37920				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.33702				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/09/2023 Spot Bond					0.00000	101.67384				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.06861				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.71629				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	101.67461				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB19 On 30/09/2022 Spot Bond					0.00000	102.10036				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.75908				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	101.67418				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.59500	8.59500	8.59500	98.67023				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.43388				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.46670				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	99.88914				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.21701				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.43135				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.51559				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.52520				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.49000	106.00928	7.49000	105.98775				0.00	0	
Total BGL07 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	99.96049				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.17720				0.00	0	17,800,00
Total BGL15 SPOT										0.00	0	17,800,00
Total For BGL15										0.00	0	17,800,00
BGL16 On 25/05/2022 Spot Bond					0.00000	100.12540				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.79721				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.38406				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	105.41665				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.47170				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.72476				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.66612				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.24000	106.53381	6.24000	106.51573				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	101.16726				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.72638				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.63869				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.49883				0.00	0	40,000,00
Total BID15 SPOT										0.00	0	40,000,00
Total For BID15										0.00	0	40,000,00
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.55841				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.86236				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.34600				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.17300				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	66.28800				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	52.49300				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BNPP1 On 18/02/2022 Spot Bond					0.00000	100.11880				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1 On 27/03/2022 Spot Bond					0.00000	100.80658				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.53398				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.17452				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	99.90516				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.29071				0.00	2,350,000,000	1,350,000,000
Total BPPF21 SPOT										0.00	2,350,000,000	1,350,000,000
Total For BPPF21										0.00	2,350,000,000	1,350,000,000
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	100.65960				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.39672				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.79323				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.36625				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.38146				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.14677				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.24459				0.00	0	
Total BPPF32 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 BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.33200				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										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	100.97348				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29: On 30/04/2024 Spot Bond					0.00000	99.07345				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30: On 02/11/2024 Spot Bond					0.00000	100.36495				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01: On 23/06/2023 Spot Bond			8.17000	111.86521	8.17000	111.84075				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02: On 12/06/2024 Spot Bond			8.34000	107.01600	8.34000	112.78537				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03: On 15/03/2025 Spot Bond			8.94000	108.57501	8.94000	108.54878				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04: On 17/07/2027 Spot Bond			10.36000	10.36000	10.36000	103.29096				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42: On 03/08/2023 Spot Bond					0.00000	100.60163				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43: On 08/02/2022 Spot Bond					0.00000	100.45179				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46: On 28/02/2023 Spot Bond					0.00000	100.04097				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.04375				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.78480				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.83473				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	108.60571	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	100.91272				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.35000	108.76006	7.35000	108.73838				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	111.31440	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	100.45612				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.58575				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN37 On 20/03/2024 Spot Bond					0.00000	105.89424				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	101.24058	10.98000	101.21070				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	116.35996	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	101.12697				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.22570				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.22353				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45 On 31/01/2022 Spot Bond			2.43900	176.29008	2.43900	176.26440				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.89000	141.16043	5.89000	141.12700				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			6.33000	139.33304	6.33000	139.29843				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45 On 20/12/2021 Spot Bond					0.00000	101.44800				0.00	0	
Total CLN456 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 CLN456										0.00	0	
CLN456 On 29/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.70000	103.11134	6.70000	103.09276				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN466 On 14/03/2022 Spot Bond					0.00000	101.42491				0.00	0	
Total CLN466 SPOT										0.00	0	
Total For CLN466										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.13204				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	101.17521				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.22559				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	99.18478	100.00000	99.45504				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	99.98610				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			6.19500	100.00000	6.19500	99.98303				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.50000	104.81465	6.50000	104.79643				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49(On 28/03/2022 Spot Bond					0.00000	101.16649				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49(On 20/06/2022 Spot Bond					0.00000	101.32172				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49(On 29/08/2022 Spot Bond					0.00000	100.03292				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49(On 04/09/2024 Spot Bond			6.90000	110.28370	6.90000	110.26305				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49(On 04/09/2024 Spot Bond					0.00000	101.69951				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50(On 11/10/2022 Spot Bond					0.00000	100.83194				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	100.88041				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	100.35027				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50(On 24/10/2022 Spot Bond					0.00000	101.01212				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50(On 20/12/2022 Spot Bond					0.00000	101.49391				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51(On 11/10/2022 Spot Bond					0.00000	101.17484				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN511 On 14/11/2022 Spot Bond					0.00000	96.41767				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	102.11644	9.96000	102.08902				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	100.88945	10.01000	100.86238				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.10413				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	104.05091	9.60000	99.28982				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	101.22790				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.02978				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	102.10909	9.20000	102.08372				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.20657				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.88382				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.27826				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	100.29310				0.00	0	
Total CLN528 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	101.22790				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	101.22538				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.70671				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			9.82000	105.41480	9.82000	105.38735				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.74437				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.55277				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.80899				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	142.51200				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	100.01560				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN543 On 17/01/2024 Spot Bond					0.00000	101.76619				0.00	0	
Total CLN543 SPOT										0.00	0	
Total For CLN543										0.00	0	
CLN545 On 21/08/2026 Spot Bond			9.29000	105.51566	9.29000	105.48963				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			9.34000	103.79926	9.34000	103.77309				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			9.43000	102.90905	9.43000	102.88287				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	306.56285				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN555 On 15/11/2023 Spot Bond					0.00000	100.23163				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.26062				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.11234				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.89859				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	128.31100				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.29211				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN562 On 12/11/2025 Spot Bond			10.19000	100.45465	10.19000	100.42594				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			9.29000	103.36959	9.29000	103.34367				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.33661				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.13228				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	103.15865				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	99.92176				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.27314				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			9.52000	102.02396	9.52000	101.99775				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.27607				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.27476				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	101.20685				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	101.34322				0.00	0	
Total CLN577 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.67660				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.94927				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.29782				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.01463				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	101.41479				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.61101				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.01417				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.51651				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.29978				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	101.10544				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	101.11728				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.19079				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.31211				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.31000	143.38939	4.31000	116.53689				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.11046				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.96413				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.11046				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	100.17334				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.89393				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.18308				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.11728				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.11728				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.78254				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.34237				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.24528				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.35063				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.70136				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.14142				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	100.82927	9.32000	100.80404				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	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.52739				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.16501				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.31975				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.13662				0.00	0	
Total CLN613 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.01455				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.88753				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 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	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.56907				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.69707				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	99.90025				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.47411				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.47233				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.51311				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 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	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.56282				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.48000	105.90689	6.48000	105.88854				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.21872				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	90.33162				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.43000	62.35546	12.43000	83.03173				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.18939				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.99000	101.19207	9.99000	101.16527				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.21775				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.18653				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.01208				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.39378				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	101.97003				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.13592				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN637 On 19/08/2025 Spot Bond					0.00000	100.21678				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2022 Spot Bond					0.00000	100.25604				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.23619				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.61522				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.13665				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	101.09559				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2022 Spot Bond					0.00000	100.49143				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	101.09756				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.37469				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.01479				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.21678				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.17450				0.00	0	
Total CLN651 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 CLN651										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	100.21678				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65: On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65: On 22/03/2030 Spot Bond					0.00000	99.97100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65: On 20/06/2025 Spot Bond					0.00000	101.37271				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65: On 13/10/2026 Spot Bond					0.00000	101.04413				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65: On 20/06/2025 Spot Bond					0.00000	101.77297				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66: On 20/06/2023 Spot Bond					0.00000	100.66200				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66: 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	
CLN66: On 20/12/2024 Spot Bond					0.00000	113.26300				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66: On 20/12/2023 Spot Bond					0.00000	136.93300				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66: On 27/02/2023 Spot Bond					0.00000	100.22236				0.00	0	85,000,00
Total CLN665 SPOT										0.00	0	85,000,00
Total For CLN665										0.00	0	85,000,00
CLN66: On 02/04/2026 Spot Bond					0.00000	101.07574				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.25945				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.71467				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.78757				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.03201				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.23943				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	101.26135				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.25785	148.19252	4.25785	120.40879				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.25785	148.19252	4.25785	120.40957				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.24427				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.25719				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.11088				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN68(On 28/02/2023 Spot Bond					0.00000	100.39576				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	100.24847				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	101.21505				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.06058				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.09162				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	100.52161				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	101.30470				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	101.30448				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	101.13996				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2022 Spot Bond					0.00000	100.98619				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	101.14010				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	100.25866				0.00	0	
Total CLN693 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.39775				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.85216				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.40637				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.01359				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.24345				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.40858				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.69393				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.97298				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.26365				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.18465				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.11267				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	83.35612				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.60257				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	101.06316				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	100.22194				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.12043				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.12043				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.12043				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.38153				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	101.06579				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.36535				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.69196				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	99.99998				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN721 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.41171				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.02545				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.02545				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.02545				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.04484				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.04484				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	101.04484				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.94682				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.00125				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.65014				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	101.08740				0.00	0	
Total CLN734 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	100.30198				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN735 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	95.59821				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.25488				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.31381				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	105.52500				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	94.21078				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.21354				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.22215				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	100.41070				0.00	0	
Total CLN743 SPOT										0.00	0	
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	100.77687				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.01899				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2021 Spot Bond					0.00000	101.14005				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.50430				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 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	
CLN750 On 11/09/2026 Spot Bond					0.00000	101.17384				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.86547				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 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	
CLN753 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	
CLN754 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.45845				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	99.82972				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN756 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	
CLN757 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN75{ 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	
CLN75{ On 20/06/2026 Spot Bond					0.00000	101.93177				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76{ On 20/06/2026 Spot Bond					0.00000	101.87319				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76{ On 22/04/2026 Spot Bond					0.00000	101.02280				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76{ 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	
CLN76{ On 12/02/2025 Spot Bond					0.00000	100.42000				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76{ On 21/07/2027 Spot Bond					0.00000	100.52714				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76{ On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	93.89438				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76{ On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.45845				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76{ 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	
CLN76{ On 23/09/2026 Spot Bond					0.00000	101.18603				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76{ On 23/09/2026 Spot Bond					0.00000	100.65060				0.00	0	
Total CLN769 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 CLN769										0.00	0	
CLN771 On 31/07/2024 Spot Bond					0.00000	96.06807				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	81.91893				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	88.32716				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	100.03406				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.52526				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			7.06000	7.06000	7.06000	112.82154				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	100.01637				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN777 On 31/08/2024 Spot Bond					0.00000	99.05650				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN778 On 31/08/2026 Spot Bond					0.00000	100.02006				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.27536				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	100.21573				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	102.97580				0.00	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 CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.14066				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.11175				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.09822				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	7,500,000.00
Total CLN785 SPOT										0.00	0	7,500,000.00
Total For CLN785										0.00	0	7,500,000.00
CLN81 On 18/04/2028 Spot Bond			8.59500	98.69305	8.59500	98.67023				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.80000	106.05721	7.80000	106.03505				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			10.54000	108.33082	10.54000	108.30043				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.79000	107.53841	6.79000	107.51879				0.00	0	31,300,000.00
Total COJG01 SPOT										0.00	0	31,300,000.00
Total For COJG01										0.00	0	31,300,000.00
COT01 On 03/04/2023 Spot Bond			7.33500	103.70262	7.33500	103.68211				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.35000	92.38694	12.35000	92.35654				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			10.94000	93.15998	10.94000	93.13287				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CPV01 On 30/06/2029 Spot Bond			9.70000	9.70000	9.70000	108.93174				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.72200				0.00	0	
Total DENG8 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.58078				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	99.85590				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	102.69724				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.13379				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.12682				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.69000	9.69000	9.69000	102.23075				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.54883				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.14460				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.85500	106.28325	6.85500	106.26379				0.00	0	3,872,380,00
Total DV23 SPOT										0.00	0	3,872,380,00
Total For DV23										0.00	0	3,872,380,00
DV23/R On 27/02/2023 Spot Bond			100.00000	45.40484	100.00000	45.30490				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	45.40484	100.00000	45.30490				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.28000	107.61296	7.28000	107.59205				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	102.76312	9.69000	102.73669				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.76312	9.69000	102.73669				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.37000	92.24321	12.37000	92.21313				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	102.87882	10.10000	102.85128				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.87882	10.10000	102.85128				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	0.00000				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.86588				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	99.92009				0.00	0	85,000,00
Total DVF22B SPOT										0.00	0	85,000,00
Total For DVF22B										0.00	0	85,000,00
DVF22k On 24/10/2022 Spot Bond					0.00000	100.62887				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.49966				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.84001				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.68957				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.41865				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB21 On 31/05/2024 Spot Bond					0.00000	98.20619				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB21 On 31/05/2026 Spot Bond					0.00000	100.39254				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB21 On 31/01/2023 Spot Bond					0.00000	100.37063				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB21 On 31/01/2025 Spot Bond					0.00000	96.24917				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB21 On 31/01/2027 Spot Bond					0.00000	100.39336				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	100.45974				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	100.16156				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.48000	103.29317	5.48000	103.27790				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.81000	108.68453	6.81000	108.66443				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.20000	110.30684	5.20000	110.28248				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL037 On 31/01/2037 Spot Bond			5.12000	97.20533	5.12000	97.18429				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	138.44539	2.25000	138.42602				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.15000	146.22877	4.15000	146.20060			1,610,200,000,000.00		388,000,000	352,800,000
Total EL28 SPOT									1,610,200,000,000.00		388,000,000	352,800,000
Total For EL28									1,610,200,000,000.00		388,000,000	352,800,000
EL29 On 19/11/2029 Spot Bond			4.12300	132.54511	4.12300	132.51969				0.00	0	40,000,000
Total EL29 SPOT										0.00	0	40,000,000
Total For EL29										0.00	0	40,000,000
EL30 On 29/07/2030 Spot Bond			4.16500	129.51292	4.16500	129.48816				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.89000	112.24500	4.89000	112.22132				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.09000	99.39851	5.09000	99.37707				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	138.44539	2.25000	138.42602				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	187.32073				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	184.32104				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	

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 ELN004										0.00	0	
ELN004 On 09/06/2025 Spot Bond					0.00000	142.69063				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN006 On 17/06/2025 Spot Bond					0.00000	141.55368				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN007 On 28/07/2025 Spot Bond					0.00000	139.32804				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	129.45855				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 22/04/2022 Spot Bond					0.00000	130.78967				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN011 On 15/04/2024 Spot Bond					0.00000	125.30938				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN013 On 21/05/2024 Spot Bond					0.00000	127.40595				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.02500	100.81399	10.02500	100.78674				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.08500	12.08500	12.08500	92.66479				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.13500	12.13500	12.13500	97.06672				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			10.09000	10.09000	10.09000	104.75806				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.09000	10.09000	10.09000	105.06913				0.00	0	300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM07 SPOT										0.00	0	300,000,00
Total For EMM07										0.00	0	300,000,00
EMM07 On 17/07/2032 Spot Bond			12.15000	12.15000	12.15000	78.22533				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.41000	11.41000	11.41000	102.55037				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.15000	12.15000	12.15000	97.45478				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	99.93789				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	99.91464				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.18436				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	101.15222				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.30637				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	99.98425				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.03110				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	99.90886				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPFC4: On 12/03/2022 Spot Bond					0.00000	101.14139				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EPFC5: On 10/11/2022 Spot Bond					0.00000	100.26359				0.00	0	68,200,00
Total EPFC50 SPOT										0.00	0	68,200,00
Total For EPFC50										0.00	0	68,200,00
EQT00: On 03/06/2022 Spot Bond					0.00000	99.97194				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	99.97108				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.62964				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	99.86064				0.00	0	85,000,00
Total EQT005 SPOT										0.00	0	85,000,00
Total For EQT005										0.00	0	85,000,00
EQT00: On 30/10/2023 Spot Bond					0.00000	100.41808				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	101.01824				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.77687				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00: On 11/11/2022 Spot Bond					0.00000	100.22207				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	100.23487				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B: On 17/05/2022 Spot Bond					0.00000	100.17383				0.00	0	
Total ERS3B6 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 ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.16428				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.18904				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.16618				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.17568				0.00	226,000,000	56,500,00
Total ERSA25 SPOT										0.00	226,000,000	56,500,00
Total For ERSA25										0.00	226,000,000	56,500,00
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.16127				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.15667				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.18519				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.13000	107.74025	6.13000	107.72259				0.00	0	1,000,000,00
Total ES23 SPOT										0.00	0	1,000,000,00
Total For ES23										0.00	0	1,000,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	103.50723	10.00000	103.47979				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.09000	96.93584	9.09000	96.91217				0.00	0	3,120,825,00
Total ES26 SPOT										0.00	0	3,120,825,00
Total For ES26										0.00	0	3,120,825,00
ES26/R On 02/04/2026 Spot Bond			7.85000	101.29872	7.85000	101.27730				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.62500	75.47573	11.74000	74.86546			9,514,390,575,000.00		818,442,200	1,984,281,10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ES33 SPOT									9,514,390,575,000.00	818,442,200	1,984,281,10
Total For ES33									9,514,390,575,000.00	818,442,200	1,984,281,10
ES33/R On 15/09/2033 Spot Bond			7.50000	101.59911	7.50000	101.57845			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.06000	74.05700	12.19000	73.28171			35,456,400,000,000.00	2,940,000,000	3,958,500,00
Total ES42 SPOT									15,456,400,000,000.00	2,940,000,000	3,958,500,00
Total For ES42									15,456,400,000,000.00	2,940,000,000	3,958,500,00
ES42/R On 25/04/2042 Spot Bond			8.50000	100.87281	8.50000	100.84974			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	101.20425			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.05891			0.00	145,200,000	36,300,00
Total EXX05 SPOT									0.00	145,200,000	36,300,00
Total For EXX05									0.00	145,200,000	36,300,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.14661			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.22576			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.13595			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.20087			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.21166			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.47810			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.98626				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.14462				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.37766				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.40587				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.36214				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	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.44993				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.86628				0.00	0	1,000,000,00
Total FRB23 SPOT										0.00	0	1,000,000,00
Total For FRB23										0.00	0	1,000,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	103.86237				0.00	20,040,000,000	10,010,000,00
Total FRB24 SPOT										0.00	20,040,000,000	10,010,000,00
Total For FRB24										0.00	20,040,000,000	10,010,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	105.11691				0.00	40,000,000	13,000,00
Total FRB25 SPOT										0.00	40,000,000	13,000,00
Total For FRB25										0.00	40,000,000	13,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.46817				0.00	0	34,000,00
Total FRB26 SPOT										0.00	0	34,000,00
Total For FRB26										0.00	0	34,000,00
FRB27 On 03/06/2026 Spot Bond			8.61000	105.76876	8.61000	105.74440				0.00	0	2,500,000,00
Total FRB27 SPOT										0.00	0	2,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For FRB27									0.00	0	2,500,000,00
FRB28 On 02/12/2025 Spot Bond					0.00000	103.12382			0.00	0	
Total FRB28 SPOT									0.00	0	
Total For FRB28									0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.60987			0.00	800,000,000	
Total FRB29 SPOT									0.00	800,000,000	
Total For FRB29									0.00	800,000,000	
FRB30 On 19/04/2026 Spot Bond			8.59000	99.40989	8.59000	99.38692		481,040,000,000.00		56,000,000	14,000,00
Total FRB30 SPOT								481,040,000,000.00		56,000,000	14,000,00
Total For FRB30								481,040,000,000.00		56,000,000	14,000,00
FRB31 On 24/11/2026 Spot Bond					0.00000	100.10774			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.89900	176.44608	1.89900	176.42295			0.00	0	64,500,00
Total FRBI22 SPOT									0.00	0	64,500,00
Total For FRBI22									0.00	0	64,500,00
FRBI23 On 07/12/2023 Spot Bond			2.51000	314.18048	2.51000	314.13420			0.00	0	
Total FRBI23 SPOT									0.00	0	
Total For FRBI23									0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.20500	3.20500	3.20500	152.92442			0.00	0	
Total FRBI25 SPOT									0.00	0	
Total For FRBI25									0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.05000	200.06181	4.05000	200.02393		858,600,000,000.00		212,000,000	17,106,000,00
Total FRBI28 SPOT								858,600,000,000.00		212,000,000	17,106,000,00
Total For FRBI28								858,600,000,000.00		212,000,000	17,106,000,00
FRBI29 On 31/03/2029 Spot Bond			4.63000	4.63000	4.63000	105.03009			0.00	0	
Total FRBI29 SPOT									0.00	0	
Total For FRBI29									0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.04000	5.04000	5.04000	219.99960			0.00	0	
Total FRBI33 SPOT									0.00	0	
Total For FRBI33									0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.30000	92.66105	5.30000	92.64042			0.00	0	
Total FRBI46 SPOT									0.00	0	
Total For FRBI46									0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.31100	93.89735	5.31100	93.87656			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			7.30000	7.30000	7.30000	81.39083				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			7.38000	7.38000	7.38000	80.53394				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			4.49000	4.49000	4.49000	147.13794				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	96.24555				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.54900	176.25834	2.54900	176.23212				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.40900	176.01055	3.40900	175.98026				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	101.21214				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.26225				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.75811				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC27: On 30/01/2023 Spot Bond					0.00000	100.50041				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	103.20468				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.13720				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.25483				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	114.93654				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.38138				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.13373				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	112.89565				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.09159				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	101.85195				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.21708				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.22142				0.00	0	
Total FRC297 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.57344				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	102.09772				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	102.37653				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.01839				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.35281				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.02745				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.41599				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	101.06796				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.23112				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.35305				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	100.38402				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	101.28654				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC317: On 31/07/2034 Spot Bond					0.00000	100.50739				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC318: On 20/12/2024 Spot Bond					0.00000	101.21539				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC319: On 20/12/2026 Spot Bond					0.00000	101.35281				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC320: On 20/12/2024 Spot Bond					0.00000	101.51707				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC324: On 20/06/2026 Spot Bond					0.00000	101.24468				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC325: On 02/04/2024 Spot Bond					0.00000	100.83064				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC326: On 20/12/2022 Spot Bond					0.00000	102.05826				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC327: On 30/09/2022 Spot Bond					0.00000	100.83573				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328: On 27/12/2022 Spot Bond					0.00000	100.02856				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329: On 06/11/2023 Spot Bond					0.00000	100.30455				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330: On 15/10/2022 Spot Bond					0.00000	100.66668				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33(On 31/05/2024 Spot Bond					0.00000	100.46778				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33(On 25/04/2023 Spot Bond					0.00000	102.69653				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(On 07/12/2023 Spot Bond					0.00000	101.67374				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	100.60264				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	101.60444				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	101.10120				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 15/10/2022 Spot Bond					0.00000	100.71782				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(On 20/12/2025 Spot Bond					0.00000	101.45482				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	102.09838				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.74854				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.62285				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(On 31/07/2022 Spot Bond					0.00000	100.56212				0.00	0	
Total FRC350 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 FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.01654				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	100.88778				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.63328				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	100.72581				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.64052				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.64569				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 31/01/2022 Spot Bond					0.00000	100.40496				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	100.48912				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.70590				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.51997				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.92369				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	100.30403				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	100.26232				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	100.48490				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	101.84975				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	100.01775				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	103.21202				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	103.22172				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.63430				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.63128				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	103.31089				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.04296				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	

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 20/06/2026 Spot Bond					0.00000	101.59230				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	101.58293				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37(On 20/12/2026 Spot Bond					0.00000	101.11108				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37(On 23/09/2023 Spot Bond					0.00000	101.25527				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38(On 16/12/2021 Spot Bond					0.00000	100.87557				0.00	0	
Total FRC380 SPOT										0.00	0	
Total For FRC380										0.00	0	
FRC38(On 20/12/2026 Spot Bond					0.00000	100.45834				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.18900	3.18900	3.18900	176.04463				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			3.12900	3.12900	3.12900	176.06220				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			3.13900	3.13900	3.13900	176.05926				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.69000	102.21366	4.69000	102.19247				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.97000	111.51764	4.97000	111.49395				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.55914				0.00	0	
Total FRJ022 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 FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.47265				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.15881				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.86486				0.00	0	1,136,000,00
Total FRJ24 SPOT										0.00	0	1,136,000,00
Total For FRJ24										0.00	0	1,136,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.82552				0.00	0	20,000,00
Total FRJ25 SPOT										0.00	0	20,000,00
Total For FRJ25										0.00	0	20,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.02306				0.00	0	1,000,000,00
Total FRJ26 SPOT										0.00	0	1,000,000,00
Total For FRJ26										0.00	0	1,000,000,00
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.28641				0.00	4,000,000,000	2,300,000,00
Total FRJ27 SPOT										0.00	4,000,000,000	2,300,000,00
Total For FRJ27										0.00	4,000,000,000	2,300,000,00
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.98012				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.05040				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.99727				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.49900	4.49900	4.49900	98.90523				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.94000	4.94000	4.94000	111.91527				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS102 On 23/01/2024 Spot Bond					0.00000	100.06687				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.47811				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			5.08000	109.98899	5.08000	109.96529				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			4.89000	218.81060	4.89000	218.76438				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.22000	108.07975	5.22000	108.05607				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.92000	4.92000	4.92000	218.14015				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			4.04000	149.16228	4.04000	149.13427				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	131.05832	3.70500	131.03489				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.02000	110.81964	5.02000	110.79596				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.04000	215.71076	5.04000	215.66434				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.09000	214.68911	5.09000	214.64265				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.57000	121.31537	3.57000	151.25375				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12 On 07/12/2033 Spot Bond			5.12000	214.07892	5.12000	214.03243				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.22000	108.07975	5.22000	108.05607				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.65000	193.34277	4.65000	193.30304				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.97000	98.50849	5.97000	98.48496				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.54000	194.55505	4.54000	194.51565				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.60000	193.89273	4.60000	193.85317				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.63000	204.01623	5.63000	203.96915				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.92000	99.11366	5.92000	99.09011				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.22000	5.22000	5.22000	108.05607				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.20000	108.35004	5.20000	108.32636				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.41000	195.99895	4.41000	195.95996				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.40000	208.48258	5.40000	208.43575				0.00	0	
Total FRS138 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 FRS138										0.00	0	
FRS14: On 31/03/2028 Spot Bond			4.54000	194.55505	4.54000	194.51565				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14: On 31/03/2028 Spot Bond			4.54000	194.55505	4.54000	194.51565				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14: On 31/03/2028 Spot Bond			3.94100	201.31084	3.94100	201.27331				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14: On 31/01/2025 Spot Bond			4.34000	147.82877	4.34000	147.79983				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14: On 31/01/2022 Spot Bond			2.24900	176.34494	2.24900	176.32016				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS14: On 31/03/2028 Spot Bond			4.89000	190.72766	4.89000	190.68724				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.93000	190.29574	4.93000	190.25523				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15: On 31/01/2025 Spot Bond			4.31000	147.96148	4.31000	147.93263				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.40500	196.05474	4.40500	196.01576				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.94000	4.94000	4.94000	190.14740				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17: On 01/08/2022 Spot Bond					0.00000	6.35648				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17: On 16/10/2022 Spot Bond					0.00000	100.62719				0.00	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 FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.69307				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	101.10745				0.00	239,200,000	59,800,000
Total FRS180 SPOT										0.00	239,200,000	59,800,000
Total For FRS180										0.00	239,200,000	59,800,000
FRS180 On 27/09/2025 Spot Bond					0.00000	101.07551				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	218.48047				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	157.58807				0.00	0	6,064,500
Total FRS186 SPOT										0.00	0	6,064,500
Total For FRS186										0.00	0	6,064,500
FRS186 On 23/01/2024 Spot Bond					0.00000	201.02796				0.00	0	30,086,700
Total FRS187 SPOT										0.00	0	30,086,700
Total For FRS187										0.00	0	30,086,700
FRS187 On 19/06/2026 Spot Bond					0.00000	53.00399				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.32472				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.37766				0.00	115,600,000	28,900,000
Total FRS199 SPOT										0.00	115,600,000	28,900,000
Total For FRS199										0.00	115,600,000	28,900,000
FRS199 On 12/08/2025 Spot Bond					0.00000	100.26327				0.00	119,600,000	29,900,000
Total FRS200 SPOT										0.00	119,600,000	29,900,000
Total For FRS200										0.00	119,600,000	29,900,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS20 On 06/08/2025 Spot Bond					0.00000	100.02622				0.00	157,600,000	39,400,00
Total FRS201 SPOT										0.00	157,600,000	39,400,00
Total For FRS201										0.00	157,600,000	39,400,00
FRS20 On 14/10/2025 Spot Bond					0.00000	100.72596				0.00	125,600,000	31,400,00
Total FRS206 SPOT										0.00	125,600,000	31,400,00
Total For FRS206										0.00	125,600,000	31,400,00
FRS20 On 18/11/2024 Spot Bond					0.00000	100.15474				0.00	0	0
Total FRS209 SPOT										0.00	0	0
Total For FRS209										0.00	0	0
FRS21 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS217 SPOT										0.00	0	0
Total For FRS217										0.00	0	0
FRS21 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS218 SPOT										0.00	0	0
Total For FRS218										0.00	0	0
FRS21 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	0
Total FRS219 SPOT										0.00	0	0
Total For FRS219										0.00	0	0
FRS22 On 20/12/2024 Spot Bond					0.00000	100.95974				0.00	0	0
Total FRS220 SPOT										0.00	0	0
Total For FRS220										0.00	0	0
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	0
Total FRS221 SPOT										0.00	0	0
Total For FRS221										0.00	0	0
FRS22 On 06/07/2022 Spot Bond					0.00000	101.57726				0.00	0	0
Total FRS222 SPOT										0.00	0	0
Total For FRS222										0.00	0	0
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	0
Total FRS223 SPOT										0.00	0	0
Total For FRS223										0.00	0	0
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	0
Total FRS224 SPOT										0.00	0	0
Total For FRS224										0.00	0	0
FRS22 On 21/12/2027 Spot Bond					0.00000	101.10120				0.00	0	0
Total FRS225 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	100.84918				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.22809				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	103.97890				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	109.93513				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	102.23058				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	100.26262				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	77.80097				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	102.08753				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	121.68211				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 20/12/2021 Spot Bond					0.00000	100.72359				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	101.05815				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS24 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25 On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.38837				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.38926				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS25: On 22/02/2024 Spot Bond					0.00000	104.25093				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25: On 31/01/2022 Spot Bond					0.00000	100.38657				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25: On 02/03/2024 Spot Bond					0.00000	99.98637				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	121.79359				0.00	0	13,571,40
Total FRS258 SPOT										0.00	0	13,571,40
Total For FRS258										0.00	0	13,571,40
FRS25: On 24/03/2022 Spot Bond					0.00000	102.08151				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26: On 25/03/2024 Spot Bond					0.00000	101.52809				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26: On 28/02/2031 Spot Bond					0.00000	100.01900				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS264										0.00	0	
FRS264 On 31/03/2032 Spot Bond					0.00000	101.10572				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	121.97436				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	101.11423				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 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	
FRS269 On 05/07/2022 Spot Bond					0.00000	119.52050				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS270 On 14/07/2022 Spot Bond					0.00000	101.61433				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS271 On 21/07/2022 Spot Bond					0.00000	114.21042				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS272 On 31/03/2032 Spot Bond					0.00000	101.10741				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 18/08/2022 Spot Bond					0.00000	100.14013				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS274 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 30/09/2024 Spot Bond					0.00000	101.40121				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.54343				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28(On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	101.59839				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28(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	
FRS28(On 30/09/2024 Spot Bond					0.00000	100.83632				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28(On 13/01/2022 Spot Bond					0.00000	100.51321				0.00	0	
Total FRS283 SPOT										0.00	0	
Total For FRS283										0.00	0	
FRS28(On 28/02/2031 Spot Bond			10.02500	10.02500	10.02500	99.33009				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28(On 28/02/2031 Spot Bond			10.02500	10.02500	10.02500	99.33009				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28(On 25/10/2026 Spot Bond					0.00000	100.54261				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28(On 14/02/2022 Spot Bond					0.00000	102.68879				0.00	0	
Total FRS287 SPOT										0.00	0	
Total For FRS287										0.00	0	
FRS28(On 13/11/2023 Spot Bond					0.00000	100.31749				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28(On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.31000	2.31000	2.31000	315.34091				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS37 On 07/12/2023 Spot Bond			2.05000	316.96126	2.05000	316.91851				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.05000	2.05000	2.05000	316.91851				0.00	0	100,710,80
Total FRS43 SPOT										0.00	0	100,710,80
Total For FRS43										0.00	0	100,710,80
FRS46 On 31/01/2022 Spot Bond			1.48900	176.56472	1.48900	176.54355				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.48900	176.56472	1.48900	176.54355				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.38086				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.92000	103.09501	4.92000	103.07325				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.41000	70.89702	4.41000	110.57696				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.46000	3.46000	3.46000	151.75495				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.74000	3.74000	3.74000	150.48302				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.11000	3.11000	3.11000	310.54940				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.82000	5.82000	5.82000	104.24318				0.00	0	7,676,600,00
Total FRX23 SPOT										0.00	0	7,676,600,00
Total For FRX23										0.00	0	7,676,600,00
FRX24 On 10/12/2024 Spot Bond			7.19000	109.28643	7.19000	109.26534				0.00	0	
Total FRX24 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 FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.57000	110.23852	7.57000	110.21626			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.04000	107.34671	8.04000	107.32347			0.00	0	20,000,00
Total FRX26 SPOT									0.00	0	20,000,00
Total For FRX26									0.00	0	20,000,00
FRX27 On 07/03/2027 Spot Bond			8.15000	110.98606	8.15000	110.96157			0.00	0	3,000,000,00
Total FRX27 SPOT									0.00	0	3,000,000,00
Total For FRX27									0.00	0	3,000,000,00
FRX28 On 26/07/2028 Spot Bond			8.60000	111.10274	8.60000	111.07732			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.51000	104.60193	9.51000	104.57553		35,187,000,000,000.00	3,700,000,000	1,850,000,00	
Total FRX30 SPOT								35,187,000,000,000.00	3,700,000,000	1,850,000,00	
Total For FRX30								35,187,000,000,000.00	3,700,000,000	1,850,000,00	
FRX31 On 21/02/2031 Spot Bond			9.54500	102.35976	9.54500	102.33383			0.00	0	
Total FRX31 SPOT									0.00	0	
Total For FRX31									0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.77000	106.60249	9.77000	106.57455		51,233,792,070,000.00	5,243,991,000	2,631,500,00	
Total FRX32 SPOT								51,233,792,070,000.00	5,243,991,000	2,631,500,00	
Total For FRX32								51,233,792,070,000.00	5,243,991,000	2,631,500,00	
FRX45 On 14/04/2045 Spot Bond			10.96000	76.28087	10.96000	76.25851			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.05512			0.00	0	
Total FS6A2 SPOT									0.00	0	
Total For FS6A2									0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.36857			0.00	0	
Total FS6A3 SPOT									0.00	0	
Total For FS6A3									0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.12820			0.00	0	
Total FS6B1 SPOT									0.00	0	
Total For FS6B1									0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.12206			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.12621				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.12743				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A1 On 20/10/2022 Spot Bond					0.00000	100.55622				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.58682				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.62684				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.64683				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.12235				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.47442				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	100.12095				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.13931				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.08672				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.08666				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.12063				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.23000	110.06730	4.23000	112.34116				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.90032				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.37900	107.82924	6.37900	107.81064				0.00	0	400,000,00
Total GRT17 SPOT										0.00	0	400,000,00
Total For GRT17										0.00	0	400,000,00
GRT19 On 14/03/2022 Spot Bond					0.00000	101.40476				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.51480				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.19000	107.07075	7.19000	107.04998				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.63419				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.49132				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.87850				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.37652				0.00	0	
Total GRT25G 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 GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.60439				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.52499				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	99.88409				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.59618				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.46869				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.02719				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.33443				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.21254				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.36051				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.83700				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.88607				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.39672				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.40383				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.70253				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.13403				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.91443				0.00	0	51,000,00
Total GRT45 SPOT										0.00	0	51,000,00
Total For GRT45										0.00	0	51,000,00
GRT47 On 22/04/2024 Spot Bond					0.00000	100.55607				0.00	0	59,500,00
Total GRT47 SPOT										0.00	0	59,500,00
Total For GRT47										0.00	0	59,500,00
GRT48 On 22/04/2026 Spot Bond					0.00000	100.78784				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.49996				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.09987				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.96287				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.22206				0.00	0	119,000,00
Total H12T2 SPOT										0.00	0	119,000,00
Total For H12T2										0.00	0	119,000,00
H12T3 On 19/03/2025 Spot Bond					0.00000	101.03857				0.00	0	119,000,00
Total H12T3 SPOT										0.00	0	119,000,00
Total For H12T3										0.00	0	119,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H12T4 On 28/09/2022 Spot Bond					0.00000	100.77971				0.00	0	93,500,00
Total H12T4 SPOT										0.00	0	93,500,00
Total For H12T4										0.00	0	93,500,00
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.01322				0.00	0	119,000,00
Total HC5T5 SPOT										0.00	0	119,000,00
Total For HC5T5										0.00	0	119,000,00
HILB08 On 29/03/2023 Spot Bond					0.00000	100.33870				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.56443				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.94692				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.35397				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.23830				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	99.81393				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.94873				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.88937				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.87251				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.65000	313.34038	2.65000	313.29304				0.00	0	
Total HWAY23 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 HWAY23									0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.00000	3.00000	3.00000	318.04175			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.77500	100.38560	10.77500	100.35698			0.00	0	
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.02000	76.99509	5.02000	101.80519			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			11.64000	87.45586	11.64000	87.42897			0.00	0	3,726,135.30
Total HWAY34 SPOT									0.00	0	3,726,135.30
Total For HWAY34									0.00	0	3,726,135.30
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.15975	100.00000	12.13297			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.74000	86.34079	11.74000	86.31402			0.00	0	5,190,000.00
Total HWAY35 SPOT									0.00	0	5,190,000.00
Total For HWAY35									0.00	0	5,190,000.00
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.15800	100.00000	12.13123			0.00	0	
Total HWAY35/R209 SPOT									0.00	0	
Total For HWAY35/R209									0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.78346			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	100.58544			0.00	0	
Total HWF12 SPOT									0.00	0	
Total For HWF12									0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.02750			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.86000	154.54787	2.89000	154.38386			587,259,488,816,000.00	205,335,485,600	470,306,833,500
Total I2025 SPOT									17,259,488,816,000.00	205,335,485,600	470,306,833,500
Total For I2025									17,259,488,816,000.00	205,335,485,600	470,306,833,500
I2029 On 31/03/2029 Spot Bond			3.70000	111.77471	3.76000	111.30647			32,702,176,200,000.00	8,838,426,000	277,551,768,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total I2029 SPOT									12,702,176,200,000.00	8,838,426,000	277,551,768,00
Total For I2029									12,702,176,200,000.00	8,838,426,000	277,551,768,00
I2033 On 28/02/2033 Spot Bond			4.18000	107.41305	4.19000	107.28746			784,122,110,288,000.00	187,589,021,600	269,185,167,40
Total I2033 SPOT									34,122,110,288,000.00	187,589,021,600	269,185,167,40
Total For I2033									34,122,110,288,000.00	187,589,021,600	269,185,167,40
I2038 On 31/01/2038 Spot Bond			4.32000	121.08889	4.32000	121.06525			283,275,569,952,000.00	65,573,048,600	403,072,236,30
Total I2038 SPOT									13,275,569,952,000.00	65,573,048,600	403,072,236,30
Total For I2038									13,275,569,952,000.00	65,573,048,600	403,072,236,30
I2046 On 31/03/2046 Spot Bond			4.29000	109.24082	4.30000	109.03720			345,528,527,487,000.00	80,542,780,300	298,534,870,00
Total I2046 SPOT									15,528,527,487,000.00	80,542,780,300	298,534,870,00
Total For I2046									15,528,527,487,000.00	80,542,780,300	298,534,870,00
I2050 On 31/12/2050 Spot Bond			4.28000	112.70976	4.31100	112.05012			716,578,817,672,000.00	167,424,957,400	304,076,614,70
Total I2050 SPOT									16,578,817,672,000.00	167,424,957,400	304,076,614,70
Total For I2050									16,578,817,672,000.00	167,424,957,400	304,076,614,70
IBL101 On 24/05/2022 Spot Bond			6.21500	6.21500	6.21500	101.52942			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.41144			0.00	0	500,000,00
Total IBL102 SPOT									0.00	0	500,000,00
Total For IBL102									0.00	0	500,000,00
IBL109 On 07/12/2023 Spot Bond			2.77000	312.62257	2.77000	312.57431			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.16559			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.67634			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.33092			0.00	0	
Total IBL123 SPOT									0.00	0	
Total For IBL123									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.39511			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL128 On 11/04/2022 Spot Bond					0.00000	100.70002				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.06178				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.62255				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.25038				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.25127				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.71760				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.13649				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.74588				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.31632				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.25736				0.00	70,400,000	17,600,000
Total IBL138 SPOT										0.00	70,400,000	17,600,000
Total For IBL138										0.00	70,400,000	17,600,000
IBL141 On 20/02/2023 Spot Bond					0.00000	100.12316				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.26715				0.00	0	
Total IBL142 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 IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.08767				0.00	165,200,000	41,300,00
Total IBL145 SPOT										0.00	165,200,000	41,300,00
Total For IBL145										0.00	165,200,000	41,300,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.89385				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.07658				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.07979				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.15997				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.51549				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.48300				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.49966				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.28225				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.40946				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.25543				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.74713				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.66116				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.13762				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.14391				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.55819				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.57862				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.08176				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.08466				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL183 On 30/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL183 SPOT										0.00	0	
Total For IBL183										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	99.88257				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	99.87832				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL192 On 08/10/2026 Spot Bond					0.00000	100.73478				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.63110				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.37596				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.31252				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.27211				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.56900	1.56900	1.56900	176.52000				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.92000	109.68569	6.92000	109.66542				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.83900	176.46343	1.83900	176.44060				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.29000	104.66879	5.29000	104.65370				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.08741				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.11500	101.31915	9.11500	101.29420				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.68500	103.80799	10.68500	103.89435				0.00	0	
Total IDCG08 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 IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	99.92691				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.71000	104.15715	9.71000	104.13017				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.78364				0.00	0	250,000,00
Total IDCG13 SPOT										0.00	0	250,000,00
Total For IDCG13										0.00	0	250,000,00
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.29072				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.88530				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.31166				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	101.07656				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.90389				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.97949				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.75354				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.57004				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.12577				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.44000	100.54683	8.44000	100.52412				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	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.37210				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.71230				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.18745				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	96.86845				0.00	1,600,000,000	400,000,000
Total INLV07 SPOT										0.00	1,600,000,000	400,000,000
Total For INLV07										0.00	1,600,000,000	400,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	103.98722				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.74795				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	101.14422				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	101.02799				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.04711				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF21 On 17/03/2022 Spot Bond					0.00000	101.00941				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.32639				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.35638				0.00	86,000,000	21,500,00
Total IPF24 SPOT										0.00	86,000,000	21,500,00
Total For IPF24										0.00	86,000,000	21,500,00
IPF25 On 15/10/2023 Spot Bond					0.00000	100.67572				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.29621				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.30193				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.93408				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.53338				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.91044				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.17379				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC36 On 10/02/2022 Spot Bond					0.00000	100.24210				0.00	0	
Total IPFC36 SPOT										0.00	0	
Total For IPFC36										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.13574				0.00	0	
Total IPFG01 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 IPFG01										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.91880	2.75000	100.91122				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.30000	186.35321	5.30000	186.31167				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.32464				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV039 On 31/01/2022 Spot Bond			2.98900	2.98900	2.98900	176.10317				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.59881				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.59800	176.24419	2.59800	176.21775				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.87515				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.84908				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.20000	187.40946	5.20000	187.36818				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.71500	99.92646	6.71500	99.90809				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.23425				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.07753				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	99.97083				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.32932				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.37202				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	101.00429				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.29987				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.28742				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.74824				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	101.32081				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC163 On 17/03/2022 Spot Bond					0.00000	101.16479				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	99.92568				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.96343				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.81872				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.24466				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	101.39906				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	101.24901				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	103.30956	7.40000	103.28906				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	99.98340				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.18414				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	101.14367				0.00	0	
Total IVC190 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 IVC190									0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	102.42206	7.23000	102.40229			0.00	0	
Total IVC194 SPOT									0.00	0	
Total For IVC194									0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.87491			0.00	0	161,500,00
Total IVC196 SPOT									0.00	0	161,500,00
Total For IVC196									0.00	0	161,500,00
IVC198 On 13/08/2026 Spot Bond					0.00000	100.26267			0.00	0	
Total IVC198 SPOT									0.00	0	
Total For IVC198									0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.07257			0.00	0	
Total IVC199 SPOT									0.00	0	
Total For IVC199									0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	101.89693	7.45000	101.87635			0.00	0	
Total IVC200 SPOT									0.00	0	
Total For IVC200									0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	99.83637			0.00	0	
Total IVC201 SPOT									0.00	0	
Total For IVC201									0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	110.49725	3.91012	104.40286			0.00	0	
Total IVC202 SPOT									0.00	0	
Total For IVC202									0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.56242			0.00	0	
Total IVC203 SPOT									0.00	0	
Total For IVC203									0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.14389			0.00	0	119,000,00
Total IVC204 SPOT									0.00	0	119,000,00
Total For IVC204									0.00	0	119,000,00
IVC205 On 29/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	6,000,000,00
Total IVC205 SPOT									0.00	0	6,000,000,00
Total For IVC205									0.00	0	6,000,000,00
IVC206 On 29/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		101,000,000,000,000.00		1,010,000,000	16,010,000,00
Total IVC206 SPOT								11,000,000,000,000.00		1,010,000,000	16,010,000,00
Total For IVC206								11,000,000,000,000.00		1,010,000,000	16,010,000,00
IVC207 On 17/02/2022 Spot Bond					0.00000	100.06507			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC207 SPOT										0.00	0	
Total For IVC207										0.00	0	
IVZ068 On 02/12/2021 Spot Bond			4.20000	4.20000	4.20000	99.93101				0.00	0	
Total IVZ068 SPOT										0.00	0	
Total For IVZ068										0.00	0	
IVZ069 On 09/12/2021 Spot Bond			4.20000	4.20000	4.20000	99.85063				0.00	0	
Total IVZ069 SPOT										0.00	0	
Total For IVZ069										0.00	0	
IVZ070 On 15/12/2021 Spot Bond			4.20000	4.20000	4.20000	99.78185				0.00	0	
Total IVZ070 SPOT										0.00	0	
Total For IVZ070										0.00	0	
IVZ071 On 06/01/2022 Spot Bond			4.25000	4.25000	4.25000	99.52487				0.00	0	
Total IVZ071 SPOT										0.00	0	
Total For IVZ071										0.00	0	
IVZ072 On 13/01/2022 Spot Bond			4.25000	4.25000	4.25000	99.44420				0.00	0	
Total IVZ072 SPOT										0.00	0	
Total For IVZ072										0.00	0	
IVZ073 On 27/01/2022 Spot Bond			4.30000	4.30000	4.30000	99.27489				0.00	0	
Total IVZ073 SPOT										0.00	0	
Total For IVZ073										0.00	0	
IVZ074 On 03/02/2022 Spot Bond			4.30000	4.30000	4.30000	99.19368				0.00	0	
Total IVZ074 SPOT										0.00	0	
Total For IVZ074										0.00	0	
IVZ075 On 30/11/2021 Spot Bond			4.20000	4.20000	4.20000	4.20000				0.00	0	
Total IVZ075 SPOT										0.00	0	
Total For IVZ075										0.00	0	
IVZ077 On 24/02/2022 Spot Bond			4.30000	4.30000	4.30000	98.95085				0.00	0	
Total IVZ077 SPOT										0.00	0	
Total For IVZ077										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	101.36302				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP012 On 01/12/2022 Spot Bond					0.00000	100.57931				0.00	132,000,000	182,000,000
Total KAP012 SPOT										0.00	132,000,000	182,000,000
Total For KAP012										0.00	132,000,000	182,000,000
KAP013 On 24/05/2022 Spot Bond					0.00000	100.21732				0.00	0	0
Total KAP013 SPOT										0.00	0	0
Total For KAP013										0.00	0	0
KAP014 On 19/07/2024 Spot Bond					0.00000	100.60793				0.00	0	0
Total KAP014 SPOT										0.00	0	0
Total For KAP014										0.00	0	0
KAP015 On 01/11/2024 Spot Bond					0.00000	99.87519				0.00	0	0
Total KAP015 SPOT										0.00	0	0
Total For KAP015										0.00	0	0
KAP016 On 29/04/2022 Spot Bond					0.00000	100.71271				0.00	0	0
Total KAP016 SPOT										0.00	0	0
Total For KAP016										0.00	0	0
KAP017 On 19/10/2023 Spot Bond					0.00000	100.66643				0.00	0	0
Total KAP017 SPOT										0.00	0	0
Total For KAP017										0.00	0	0
KAP018 On 14/04/2024 Spot Bond					0.00000	100.84332				0.00	0	0
Total KAP018 SPOT										0.00	0	0
Total For KAP018										0.00	0	0
KAP019 On 28/07/2024 Spot Bond					0.00000	100.49532				0.00	0	0
Total KAP019 SPOT										0.00	0	0
Total For KAP019										0.00	0	0
KAP020 On 15/12/2025 Spot Bond					0.00000	101.17095				0.00	0	0
Total KAP020 SPOT										0.00	0	0
Total For KAP020										0.00	0	0
KAP021 On 15/09/2026 Spot Bond					0.00000	101.17514				0.00	0	0
Total KAP021 SPOT										0.00	0	0
Total For KAP021										0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	101.32387				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.19000	120.49746	9.19000	120.46756				0.00	0	0
Total KW01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For KW01										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.37689				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.71000	104.43314	6.71000	104.41420			46,572,768,000.00	6,940,800	20,000,00	
Total LGL06 SPOT									46,572,768,000.00	6,940,800	20,000,00	
Total For LGL06									46,572,768,000.00	6,940,800	20,000,00	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.73831			0.00	0	12,100,00	
Total LGL07 SPOT									0.00	0	12,100,00	
Total For LGL07									0.00	0	12,100,00	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.66162			0.00	0		
Total LGL08 SPOT									0.00	0		
Total For LGL08									0.00	0		
LGL09 On 28/08/2024 Spot Bond					0.00000	102.01291			0.00	0	97,800,00	
Total LGL09 SPOT									0.00	0	97,800,00	
Total For LGL09									0.00	0	97,800,00	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.61600			0.00	0		
Total LGL10 SPOT									0.00	0		
Total For LGL10									0.00	0		
LGL11 On 09/09/2026 Spot Bond					0.00000	100.84250			0.00	0		
Total LGL11 SPOT									0.00	0		
Total For LGL11									0.00	0		
LHL28 On 13/02/2022 Spot Bond					0.00000	100.40511			0.00	0		
Total LHL28 SPOT									0.00	0		
Total For LHL28									0.00	0		
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.84844			0.00	0		
Total LRFA3 SPOT									0.00	0		
Total For LRFA3									0.00	0		
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.13473			0.00	0		
Total LRFB3 SPOT									0.00	0		
Total For LRFB3									0.00	0		
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.13839			0.00	0		
Total LRFC3 SPOT									0.00	0		
Total For LRFC3									0.00	0		
MBF06: On 07/06/2022 Spot Bond					0.00000	100.09003			0.00	0	290,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBF063 SPOT										0.00	0	290,000,00
Total For MBF063										0.00	0	290,000,00
MBF06: On 30/09/2022 Spot Bond					0.00000	101.02833				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.14332				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond					0.00000	100.01398				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	100.34631				0.00	0	195,500,00
Total MBF070 SPOT										0.00	0	195,500,00
Total For MBF070										0.00	0	195,500,00
MBF07: On 17/09/2024 Spot Bond					0.00000	100.95760				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.85763				0.00	0	34,000,00
Total MBP038 SPOT										0.00	0	34,000,00
Total For MBP038										0.00	0	34,000,00
MBP04: On 23/02/2023 Spot Bond					0.00000	100.11100				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.44752				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.26643				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	100.11557				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.01569				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 27/03/2022 Spot Bond					0.00000	100.83635				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.85411				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.29755				0.00	0	534,000,00
Total MBP050 SPOT										0.00	0	534,000,00
Total For MBP050										0.00	0	534,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	101.28098				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.82397				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.44000	8.44000	8.44000	112.30672				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.18400	106.42218	6.18400	106.40457				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.82195				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.18286				0.00	0	2,000,000,00
Total MMIG07 SPOT										0.00	0	2,000,000,00
Total For MMIG07										0.00	0	2,000,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	100.75678				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.09000	100.59387	9.09000	100.56944			436,320,000,000.00		48,000,000	12,000,00
Total MML02 SPOT									436,320,000,000.00		48,000,000	12,000,00
Total For MML02									436,320,000,000.00		48,000,000	12,000,00
MML03 On 15/03/2028 Spot Bond					0.00000	102.25609				0.00	0	
Total MML03 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 MML03									0.00	0	
MML04 On 15/03/2028 Spot Bond			9.34000	94.36063	9.34000	94.85233			0.00	0	
Total MML04 SPOT									0.00	0	
Total For MML04									0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.47319			0.00	0	
Total MTN07 SPOT									0.00	0	
Total For MTN07									0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.40312			0.00	0	
Total MTN09 SPOT									0.00	0	
Total For MTN09									0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.42005			0.00	0	2,000,000,00
Total MTN10 SPOT									0.00	0	2,000,000,00
Total For MTN10									0.00	0	2,000,000,00
MTN12 On 04/06/2023 Spot Bond					0.00000	100.70195			0.00	0	
Total MTN12 SPOT									0.00	0	
Total For MTN12									0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	100.59671			0.00	0	
Total MTN13 SPOT									0.00	0	
Total For MTN13									0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.31675			0.00	0	
Total MTN14 SPOT									0.00	0	
Total For MTN14									0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.28072			0.00	0	
Total MTN15 SPOT									0.00	0	
Total For MTN15									0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.90747			0.00	0	
Total MTN16 SPOT									0.00	0	
Total For MTN16									0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.56192			0.00	0	
Total MTN17 SPOT									0.00	0	
Total For MTN17									0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.34368			0.00	0	16,066,20
Total MTN18 SPOT									0.00	0	16,066,20
Total For MTN18									0.00	0	16,066,20
MTN19 On 07/03/2025 Spot Bond					0.00000	99.91304			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	99.71271				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	103.08553				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.53180				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.03500	100.20844	9.03500	100.18438				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.57650				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.07586				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.32009				0.00	0	95,100,0€
Total MTN26 SPOT										0.00	0	95,100,0€
Total For MTN26										0.00	0	95,100,0€
MTN27 On 29/06/2028 Spot Bond					0.00000	101.82786				0.00	0	147,600,0€
Total MTN27 SPOT										0.00	0	147,600,0€
Total For MTN27										0.00	0	147,600,0€
MTN28 On 15/03/2025 Spot Bond					0.00000	101.08892				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.37635				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.69224				0.00	0	79,600,0€
Total MTN30 SPOT										0.00	0	79,600,0€
Total For MTN30										0.00	0	79,600,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.80154				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.14022				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.14995				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.14988				0.00	0	34,000,00
Total MWAR06 SPOT										0.00	0	34,000,00
Total For MWAR06										0.00	0	34,000,00
MWAR(On 22/11/2024 Spot Bond					0.00000	100.10590				0.00	0	59,500,00
Total MWAR07 SPOT										0.00	0	59,500,00
Total For MWAR07										0.00	0	59,500,00
N6D26 On 20/03/2026 Spot Bond					0.00000	101.54805				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	101.13684				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.47105				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.95211				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.98536				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.27440				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.52003				0.00	0	
Total N7D25 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 N7D25									0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.74587			0.00	0	
Total N7E25 SPOT									0.00	0	
Total For N7E25									0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.57500	101.84173	6.57500	101.82353			0.00	0	
Total NAM01 SPOT									0.00	0	
Total For NAM01									0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.80000	108.39721	6.80000	108.37751			0.00	0	
Total NAM03 SPOT									0.00	0	
Total For NAM03									0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.97000	105.46078	9.97000	105.43289			0.00	0	
Total NAM04 SPOT									0.00	0	
Total For NAM04									0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.55127			0.00	0	
Total NBG01G SPOT									0.00	0	
Total For NBG01G									0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.53969			0.00	0	
Total NBG02G SPOT									0.00	0	
Total For NBG02G									0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.43861			0.00	0	
Total NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.72505			0.00	0	17,000,00
Total NBG04G SPOT									0.00	0	17,000,00
Total For NBG04G									0.00	0	17,000,00
NBG05 On 25/10/2024 Spot Bond					0.00000	100.48035			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.43316			0.00	0	
Total NBG06G SPOT									0.00	0	
Total For NBG06G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.36500	109.05328	6.36500	109.03440		22,914,000,000.00	3,600,000	1,800,00	
Total NBK13A SPOT								22,914,000,000.00	3,600,000	1,800,00	
Total For NBK13A								22,914,000,000.00	3,600,000	1,800,00	
NBK15 On 11/02/2022 Spot Bond			5.66500	103.25715	5.66500	103.24130		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16/ On 12/02/2025 Spot Bond			7.55200	108.12525	7.55200	108.10346				115,841,638,400.00	15,339,200	104,200,00
Total NBK16A SPOT										115,841,638,400.00	15,339,200	104,200,00
Total For NBK16A										115,841,638,400.00	15,339,200	104,200,00
NBK17/ On 22/04/2026 Spot Bond			8.59000	105.98808	8.59000	105.96359				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19/ On 01/06/2022 Spot Bond			6.19500	101.69586	6.19500	101.67912				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20/ On 01/06/2026 Spot Bond			7.68500	110.03931	7.68500	110.01652				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21/ On 21/07/2027 Spot Bond			8.91500	111.31809	8.91500	111.29171				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22/ On 19/11/2022 Spot Bond			5.29000	104.79314	5.29000	104.77802				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			7.63800	110.63184	7.63800	110.60894				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			8.61500	111.03081	8.61500	111.00494				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	100.25701				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/ On 17/02/2023 Spot Bond			5.87000	5.87000	5.87000	108.57742				0.00	0	400,000,00
Total NBK25A SPOT										0.00	0	400,000,00
Total For NBK25A										0.00	0	400,000,00
NBK25I On 12/02/2025 Spot Bond					0.00000	102.34672				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK26/ On 10/05/2023 Spot Bond			100.00000	39.02168	100.00000	38.93436				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.12605				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			8.92500	108.67536	8.92500	108.64916				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			5.92000	109.71029	5.92000	109.69289				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			8.11500	112.62325	8.11500	112.59892				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			6.15000	109.74581	6.15000	109.72774				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			5.87000	106.98204	5.87000	106.96494				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.35026				0.00	0	68,000,00
Total NBK31B SPOT										0.00	0	68,000,00
Total For NBK31B										0.00	0	68,000,00
NBK35I On 10/05/2023 Spot Bond					0.00000	101.78182				0.00	0	220,000,00
Total NBK35B SPOT										0.00	0	220,000,00
Total For NBK35B										0.00	0	220,000,00
NBK36I On 10/05/2026 Spot Bond					0.00000	104.15781				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.76500	10.76500	10.76500	74.28968				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.24875				0.00	0	
Total NBK40B 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 NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.32801				0.00	81,600,000	20,400,00
Total NBK42B SPOT										0.00	81,600,000	20,400,00
Total For NBK42B										0.00	81,600,000	20,400,00
NBK43I On 20/02/2024 Spot Bond					0.00000	101.66422				0.00	0	16,200,00
Total NBK43B SPOT										0.00	0	16,200,00
Total For NBK43B										0.00	0	16,200,00
NBK45I On 15/02/2023 Spot Bond					0.00000	100.79665				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.17876				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.51306				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.91225				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.17200				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.16278				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.74674				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.67194				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.78383				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.43776				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.37065				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.50657				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.83071				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.28246				0.00	0	68,000,00
Total NBKB59 SPOT										0.00	0	68,000,00
Total For NBKB59										0.00	0	68,000,00
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.47043				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.21147				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.55905				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.65385				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.11719				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			9.93500	103.57640	9.93500	103.54866				0.00	0	
Total NCLN83 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 NCLN83									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.10736			0.00	0	
Total NCLN84 SPOT									0.00	0	
Total For NCLN84									0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.97000	103.12984	9.97000	103.10212			0.00	0	
Total NCLN85 SPOT									0.00	0	
Total For NCLN85									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.11719			0.00	0	
Total NCLN87 SPOT									0.00	0	
Total For NCLN87									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.13279			0.00	0	
Total NCLN90 SPOT									0.00	0	
Total For NCLN90									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.15245			0.00	0	
Total NCLN91 SPOT									0.00	0	
Total For NCLN91									0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.29216			0.00	0	
Total NDAL02 SPOT									0.00	0	
Total For NDAL02									0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.29216			0.00	0	320,000,00
Total NDAL03 SPOT									0.00	0	320,000,00
Total For NDAL03									0.00	0	320,000,00
NGL01 On 01/07/2025 Spot Bond					0.00000	100.03827			0.00	0	
Total NGL01G SPOT									0.00	0	
Total For NGL01G									0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.27572			0.00	0	
Total NGL02 SPOT									0.00	0	
Total For NGL02									0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.12172			0.00	0	
Total NGL03 SPOT									0.00	0	
Total For NGL03									0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.24704			0.00	0	
Total NGL04 SPOT									0.00	0	
Total For NGL04									0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.43661			0.00	0	437,487,80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL05 SPOT										0.00	0	437,487,80
Total For NGL05										0.00	0	437,487,80
NGL06 On 01/12/2023 Spot Bond					0.00000	100.09220				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.02460				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.99820				0.00	125,200,000	31,300,00
Total NGL08 SPOT										0.00	125,200,000	31,300,00
Total For NGL08										0.00	125,200,000	31,300,00
NGL09 On 19/06/2026 Spot Bond					0.00000	102.31866				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.56555				0.00	0	40,000,00
Total NGLT1A SPOT										0.00	0	40,000,00
Total For NGLT1A										0.00	0	40,000,00
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.05231				0.00	40,000,000	10,000,00
Total NGLT1B SPOT										0.00	40,000,000	10,000,00
Total For NGLT1B										0.00	40,000,000	10,000,00
NGT10 On 25/03/2024 Spot Bond					0.00000	104.50711				0.00	0	680,000,00
Total NGT103 SPOT										0.00	0	680,000,00
Total For NGT103										0.00	0	680,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	105.14330				0.00	96,000,000	24,000,00
Total NGT104 SPOT										0.00	96,000,000	24,000,00
Total For NGT104										0.00	96,000,000	24,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	103.00595				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.35353				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.72226				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
NGT10 On 08/09/2026 Spot Bond					0.00000	106.16127				0.00	0	6,400,00
Total NGT108 SPOT										0.00	0	6,400,00
Total For NGT108										0.00	0	6,400,00
NGT10 On 04/11/2026 Spot Bond					0.00000	100.55564				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.88812				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.71096				0.00	0	93,500,00
Total NHM007 SPOT										0.00	0	93,500,00
Total For NHM007										0.00	0	93,500,00
NHM00 On 26/04/2022 Spot Bond					0.00000	101.61815				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.26581				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.62132				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.50846				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.40307				0.00	0	1,127,300,00
Total NHM016 SPOT										0.00	0	1,127,300,00
Total For NHM016										0.00	0	1,127,300,00
NHM01 On 25/05/2023 Spot Bond					0.00000	102.89094				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.45788				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	103.74309				0.00	0	
Total NHM020 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 NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	100.10561				0.00	0	153,000,00
Total NHM021 SPOT										0.00	0	153,000,00
Total For NHM021										0.00	0	153,000,00
NI202 On 07/12/2033 Spot Bond			5.09000	5.09000	5.09000	214.64265				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.91000	3.91000	3.91000	201.63026				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.64500	3.64500	3.64500	150.91314				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.05500	4.05500	4.05500	109.13226				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			5.07000	5.07000	5.07000	110.10323				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.75000	3.75000	3.75000	150.43783				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	201.62560	3.45000	205.06824				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.55000	3.55000	3.55000	151.34472				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.55500	3.55500	3.55500	205.76992				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.70000	204.10419	3.70000	204.06748				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.18500	108.55329	5.18500	108.52961				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.96220				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.20050				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.31260				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	135.54370				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.43900				0.00	120,400,000	30,100,000
Total NN022 SPOT										0.00	120,400,000	30,100,000
Total For NN022										0.00	120,400,000	30,100,000
NN023 On 07/11/2025 Spot Bond					0.00000	100.61600				0.00	145,600,000	36,400,000
Total NN023 SPOT										0.00	145,600,000	36,400,000
Total For NN023										0.00	145,600,000	36,400,000
NN026 On 21/11/2025 Spot Bond					0.00000	100.12000				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.12424				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.53177				0.00	162,000,000	40,500,000
Total NN034 SPOT										0.00	162,000,000	40,500,000
Total For NN034										0.00	162,000,000	40,500,000
NN036 On 28/02/2023 Spot Bond					0.00000	100.45150				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN037 On 28/02/2023 Spot Bond					0.00000	120.57630				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.02930				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.14259				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.61290				0.00	175,600,000	43,900,000
Total NN040 SPOT										0.00	175,600,000	43,900,000
Total For NN040										0.00	175,600,000	43,900,000
NN043 On 03/03/2023 Spot Bond					0.00000	145.10660				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.25948				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	144.89670				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	147.19010				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.19982				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	124.75100				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	97.86799				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	95.62226				0.00	0	30,000,000,000
Total NN056 SPOT										0.00	0	30,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN056										0.00	0	30,000,000.00
NN057 On 26/08/2025 Spot Bond					0.00000	90.72770				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.56681				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.26465				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.96725				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	99.72174				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.58220				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.23070				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.14152				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.15269				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	99.92040				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.18643				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.15269				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.71428				0.00	0	340,000,00
Total NN114 SPOT										0.00	0	340,000,00
Total For NN114										0.00	0	340,000,00
NN115 On 13/10/2023 Spot Bond					0.00000	100.95232				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.79577				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.69624				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	99.69659				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	138.37000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	134.49000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	140.73000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	139.02000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	137.81010				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	112.76700				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF02! On 17/02/2026 Spot Bond					0.00000	90.28293				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02! On 19/04/2022 Spot Bond					0.00000	122.59990				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	112.76700				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03! On 29/12/2021 Spot Bond					0.00000	100.83683				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	91.96124				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04! On 04/08/2026 Spot Bond					0.00000	109.14360				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04! On 05/05/2022 Spot Bond					0.00000	100.29676				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF05! On 22/02/2022 Spot Bond					0.00000	95.24671				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF05! On 30/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF054 SPOT										0.00	0	
Total For NNF054										0.00	0	
NNF05! On 08/12/2021 Spot Bond					0.00000	99.90579				0.00	0	
Total NNF055 SPOT										0.00	0	
Total For NNF055										0.00	0	
NNF05! On 13/12/2021 Spot Bond					0.00000	100.99670				0.00	0	
Total NNF056 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For NNF056										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	100.94486				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	100.94029				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	100.94029				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06: On 12/09/2024 Spot Bond					0.00000	101.98680				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06: On 28/03/2022 Spot Bond					0.00000	100.87228				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06: On 29/12/2021 Spot Bond					0.00000	100.85265				0.00	0	
Total NNF061 SPOT										0.00	0	
Total For NNF061										0.00	0	
NNF06: On 29/12/2021 Spot Bond					0.00000	100.86121				0.00	0	
Total NNF062 SPOT										0.00	0	
Total For NNF062										0.00	0	
NNF06: On 04/01/2022 Spot Bond					0.00000	101.03615				0.00	0	
Total NNF063 SPOT										0.00	0	
Total For NNF063										0.00	0	
NNF06: On 13/01/2022 Spot Bond					0.00000	100.66627				0.00	0	
Total NNF064 SPOT										0.00	0	
Total For NNF064										0.00	0	
NNF06: On 13/01/2022 Spot Bond					0.00000	100.66627				0.00	0	
Total NNF065 SPOT										0.00	0	
Total For NNF065										0.00	0	
NNF06: On 31/10/2022 Spot Bond					0.00000	100.50540				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF06: On 14/02/2022 Spot Bond					0.00000	100.25627				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF067 SPOT										0.00	0	
Total For NNF067										0.00	0	
NNF067 On 17/02/2022 Spot Bond					0.00000	100.18614				0.00	0	
Total NNF068 SPOT										0.00	0	
Total For NNF068										0.00	0	
NNF068 On 18/02/2022 Spot Bond					0.00000	100.17392				0.00	0	
Total NNF069 SPOT										0.00	0	
Total For NNF069										0.00	0	
NNF069 On 22/02/2022 Spot Bond					0.00000	100.12575				0.00	0	
Total NNF070 SPOT										0.00	0	
Total For NNF070										0.00	0	
NNF070 On 22/02/2022 Spot Bond					0.00000	100.12575				0.00	0	
Total NNF071 SPOT										0.00	0	
Total For NNF071										0.00	0	
NNF071 On 23/02/2022 Spot Bond					0.00000	100.11178				0.00	0	
Total NNF072 SPOT										0.00	0	
Total For NNF072										0.00	0	
NNF072 On 22/02/2022 Spot Bond					0.00000	100.12575				0.00	0	
Total NNF073 SPOT										0.00	0	
Total For NNF073										0.00	0	
NNF073 On 26/05/2022 Spot Bond					0.00000	100.07056				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF074 On 28/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			100,000,000,000.00	21,000,000,000	21,000,000,000	
Total NNF075 SPOT									10,000,000,000,000.00	21,000,000,000	21,000,000,000	
Total For NNF075									10,000,000,000,000.00	21,000,000,000	21,000,000,000	
NNF075 On 28/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total NNF076 SPOT										0.00	0	
Total For NNF076										0.00	0	
NQ1A10 On 22/05/2052 Spot Bond					0.00000	130.33256				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.92018				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.13880				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.13913				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.12658				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.10366				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.51822				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.14889				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.14269				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.11453				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.53437				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.11815				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.87000	105.74448	6.87000	105.72475				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.98000	199.20941	2.98000	199.17748				0.00	0	
Total NRA023 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 NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			10.49000	108.63695	10.49000	108.60644				0.00	0	456,685,50
Total NRA028 SPOT										0.00	0	456,685,50
Total For NRA028										0.00	0	456,685,50
NRA02: On 30/11/2028 Spot Bond			100.00000	12.60663	100.00000	12.57858				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	101.13955				0.00	80,400,000	20,100,00
Total NTC21 SPOT										0.00	80,400,000	20,100,00
Total For NTC21										0.00	80,400,000	20,100,00
NTC23 On 15/02/2023 Spot Bond					0.00000	100.52940				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.21599				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.08960				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.10465				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.96659				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	99.86563				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.42212				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	101.06807				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.91987				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.16000	103.29469	6.16000	103.27758				0.00	0	160,000,00
Total OML06 SPOT										0.00	0	160,000,00
Total For OML06										0.00	0	160,000,00
OML07 On 19/03/2025 Spot Bond			8.23300	109.93195	8.23300	109.90745				0.00	0	1,537,700,00
Total OML07 SPOT										0.00	0	1,537,700,00
Total For OML07										0.00	0	1,537,700,00
OML09 On 14/09/2022 Spot Bond			6.38500	105.74821	6.38500	105.72986				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.64500	111.01765	8.64500	110.99169				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	99.76109				0.00	0	59,500,00
Total OML11 SPOT										0.00	0	59,500,00
Total For OML11										0.00	0	59,500,00
OML12 On 12/11/2025 Spot Bond					0.00000	101.58514				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.98264				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.14085				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.13716				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.10352				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
PEP04 On 05/05/2026 Spot Bond					0.00000	100.72945				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.02963				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.03017				0.00	0	110,500,00
Total PMM56 SPOT										0.00	0	110,500,00
Total For PMM56										0.00	0	110,500,00
PMM57 On 08/10/2023 Spot Bond					0.00000	100.83569				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.13837				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.15541				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.15784				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.16027				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			8.11500	114.42114	8.19000	114.07249			104,016,045,655,000.00	1,738,017,997,000	1,122,505,236,90	
Total R186 SPOT									14,016,045,655,000.00	738,017,997,000	122,505,236,90	
Total For R186									14,016,045,655,000.00	738,017,997,000	122,505,236,90	
R197 On 07/12/2023 Spot Bond			1.68500	319.19018	1.70000	319.05817			91,418,235,841,500.00	54,254,145,900	97,364,545,40	
Total R197 SPOT									11,418,235,841,500.00	54,254,145,900	97,364,545,40	
Total For R197									11,418,235,841,500.00	54,254,145,900	97,364,545,40	
R202 On 07/12/2033 Spot Bond			4.12000	235.58284	4.09000	236.22176			905,230,851,944,000.00	219,716,226,200	333,215,292,10	
Total R202 SPOT									15,230,851,944,000.00	219,716,226,200	333,215,292,10	
Total For R202									15,230,851,944,000.00	219,716,226,200	333,215,292,10	
R2023 On 28/02/2023 Spot Bond			5.12500	105.10154	5.20000	104.99532			455,449,840,600,000.00	283,990,212,800	829,066,179,80	
Total R2023 SPOT									15,449,840,600,000.00	283,990,212,800	329,066,179,80	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
Total For R2023									5,449,840,600,000.00	283,990,212,800	329,066,179,80
R2030 On 31/01/2030 Spot Bond			9.80500	92.69269	9.91000	92.12772			464,301,182,380,500.00	2,393,095,480,100	1,240,400,701,70
Total R2030 SPOT									4,301,182,380,500.00	393,095,480,100	240,400,701,70
Total For R2030									4,301,182,380,500.00	393,095,480,100	240,400,701,70
R2032 On 31/03/2032 Spot Bond			10.29500	88.58475	10.40000	87.96267			452,920,115,171,500.00	1,112,474,027,700	1,346,804,538,00
Total R2032 SPOT									52,920,115,171,500.00	112,474,027,700	346,804,538,00
Total For R2032									52,920,115,171,500.00	112,474,027,700	346,804,538,00
R2035 On 28/02/2035 Spot Bond			10.72000	89.35752	10.83000	88.63929			935,670,310,240,000.00	926,834,917,000	1,396,816,202,10
Total R2035 SPOT									15,670,310,240,000.00	926,834,917,000	396,816,202,10
Total For R2035									15,670,310,240,000.00	926,834,917,000	396,816,202,10
R2037 On 31/01/2037 Spot Bond			10.88000	85.35250	11.01000	84.50550			481,186,423,744,000.00	687,609,046,300	879,433,381,50
Total R2037 SPOT									11,186,423,744,000.00	687,609,046,300	379,433,381,50
Total For R2037									11,186,423,744,000.00	687,609,046,300	379,433,381,50
R2040 On 31/01/2040 Spot Bond			10.97000	87.62932	11.09500	86.75434			041,003,059,565,000.00	641,841,664,500	781,621,184,30
Total R2040 SPOT									11,003,059,565,000.00	641,841,664,500	781,621,184,30
Total For R2040									11,003,059,565,000.00	641,841,664,500	781,621,184,30
R2044 On 31/01/2044 Spot Bond			10.99000	84.44355	11.13000	83.45285			239,556,281,650,000.00	658,740,335,000	1,696,175,246,00
Total R2044 SPOT									19,556,281,650,000.00	658,740,335,000	696,175,246,00
Total For R2044									19,556,281,650,000.00	658,740,335,000	696,175,246,00
R2048 On 28/02/2048 Spot Bond			10.93000	83.49545	11.07000	82.47617			624,419,222,952,000.00	3,076,342,106,400	1,593,423,789,20
Total R2048 SPOT									14,419,222,952,000.00	076,342,106,400	593,423,789,20
Total For R2048									14,419,222,952,000.00	076,342,106,400	593,423,789,20
R209 On 31/03/2036 Spot Bond			10.67500	68.95374	10.79000	68.30332			177,200,841,645,000.00	484,983,685,400	540,680,647,30
Total R209 SPOT									7,200,841,645,000.00	484,983,685,400	540,680,647,30
Total For R209									7,200,841,645,000.00	484,983,685,400	540,680,647,30
R210 On 31/03/2028 Spot Bond			3.21500	209.86074	3.20000	210.00675			79,966,655,777,000.00	24,872,987,800	130,629,402,30
Total R210 SPOT									9,966,655,777,000.00	24,872,987,800	130,629,402,30
Total For R210									9,966,655,777,000.00	24,872,987,800	130,629,402,30
R212 On 31/01/2022 Spot Bond			1.23900	176.63712	1.23900	176.61716			433,423,880,000,000.00	1,156,920,000,000	495,800,000,00
Total R212 SPOT									13,423,880,000,000.00	156,920,000,000	495,800,000,00
Total For R212									13,423,880,000,000.00	156,920,000,000	495,800,000,00
R213 On 28/02/2031 Spot Bond			10.09000	83.48116	10.18500	82.96682			542,494,862,621,000.00	450,197,706,900	843,389,969,20
Total R213 SPOT									12,494,862,621,000.00	450,197,706,900	343,389,969,20
Total For R213									12,494,862,621,000.00	450,197,706,900	343,389,969,20
R214 On 28/02/2041 Spot Bond			10.99000	66.00650	11.12000	65.25933			547,932,261,155,000.00	777,791,834,500	1,157,404,499,00

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 R214 SPOT									17,932,261,155,000.00	777,791,834,500	157,404,499,00
Total For R214									17,932,261,155,000.00	777,791,834,500	157,404,499,00
RDFB0 On 02/12/2021 Spot Bond					0.00000	99.98516			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.96057			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.22008			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.72695			0.00	136,400,000	34,100,00
Total RDFB14 SPOT									0.00	136,400,000	34,100,00
Total For RDFB14									0.00	136,400,000	34,100,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.10420			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.24344			0.00	0	
Total RDFB16 SPOT									0.00	0	
Total For RDFB16									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.66973			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.33144			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	101.05258			0.00	0	
Total RDFB19 SPOT									0.00	0	
Total For RDFB19									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.99933			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.04706			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.91675				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	100.12686				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	98.81478				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	99.22980				0.00	1,000,000,000	2,000,000,000
Total RDFB26 SPOT										0.00	1,000,000,000	2,000,000,000
Total For RDFB26										0.00	1,000,000,000	2,000,000,000
RDFB2: On 26/07/2024 Spot Bond					0.00000	100.54167				0.00	0	85,000,000
Total RDFB27 SPOT										0.00	0	85,000,000
Total For RDFB27										0.00	0	85,000,000
RED13: On 13/05/2026 Spot Bond					0.00000	100.28229				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	101.16453				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15: On 31/01/2028 Spot Bond					0.00000	99.88734				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2021 Spot Bond					0.00000	102.13983				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	100.34386				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.80425				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50: On 05/12/2022 Spot Bond					0.00000	99.88343				0.00	0	
Total RED501 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.20878				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.20898				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.50701				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.74478				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.04311				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.59501				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.61584				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.31892				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.10116				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			6.88000	104.68209	6.88000	104.66275				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			12.44000	89.69936	12.44000	89.66979				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.48500	99.93061	11.48500	99.90012				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.30260				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.60000	99.93103	10.60000	99.90283				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.36000	103.10018	5.36000	103.08543				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	100.38796				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.40913				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.00000	108.01839	8.00000	107.99499			320,000,000,000.00		40,000,000	109,500,000
Total SBS20 SPOT									320,000,000,000.00		40,000,000	109,500,000
Total For SBS20									320,000,000,000.00		40,000,000	109,500,000
SBS21 On 15/05/2026 Spot Bond					0.00000	103.79292				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.67500	109.85548	6.67500	109.83588				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			8.21000	100.11865	8.21000	100.09639				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS31 On 12/06/2027 Spot Bond			8.36000	105.94435	8.36000	110.80111				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.32000	108.95747	7.32000	108.93584				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.38000	107.83387	7.38000	107.81263				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.38000	105.15313	9.38000	105.12693				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.47500	104.63834	5.47500	104.62273				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.79500	110.08209	7.79500	110.05884				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.47500	111.36343	8.47500	111.33789				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.76000	108.74573	5.76000	108.72895				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.31968				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.57927				0.00	88,510,000,000	44,275,000,000
Total SBS49 SPOT										0.00	88,510,000,000	44,275,000,000
Total For SBS49										0.00	88,510,000,000	44,275,000,000
SBS50 On 31/01/2022 Spot Bond			3.99500	104.04423	3.99500	104.03292				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.84000	6.84000	6.84000	109.06528				0.00	0	
Total SBS51 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 SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.38927				0.00	670,000,000	670,000,000
Total SBS52 SPOT										0.00	670,000,000	670,000,000
Total For SBS52										0.00	670,000,000	670,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	103.43259				0.00	4,000,000,000	2,140,000,000
Total SBS53 SPOT										0.00	4,000,000,000	2,140,000,000
Total For SBS53										0.00	4,000,000,000	2,140,000,000
SBS55 On 12/06/2022 Spot Bond					0.00000	101.66803				0.00	79,600,000	19,900,000
Total SBS55 SPOT										0.00	79,600,000	19,900,000
Total For SBS55										0.00	79,600,000	19,900,000
SBS56 On 12/06/2022 Spot Bond			4.74000	101.92572	4.74000	106.38137				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.77047				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.91471				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.01040				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.04386				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.25514				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.48266				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.91083				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.14226				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.82076				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.50023				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	99.98522				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.10000	316.65748	2.10000	316.61434				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.13000	5.13000	5.13000	213.82947			1,261,980,000,000.00	246,000,000	123,000,000	
Total SBSI14 SPOT									1,261,980,000,000.00	246,000,000	123,000,000	
Total For SBSI14									1,261,980,000,000.00	246,000,000	123,000,000	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.15870				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.16406				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	102.75902				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.17408				0.00	4,959,600,000	2,469,900,000
Total SBT102 SPOT										0.00	4,959,600,000	2,469,900,000
Total For SBT102										0.00	4,959,600,000	2,469,900,000
SBT103 On 31/03/2024 Spot Bond					0.00000	104.73109				0.00	56,000,000	14,000,000
Total SBT103 SPOT										0.00	56,000,000	14,000,000
Total For SBT103										0.00	56,000,000	14,000,000
SBT104 On 30/09/2025 Spot Bond					0.00000	105.52439				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT10€ On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT10€ On 31/12/2026 Spot Bond					0.00000	101.03354				0.00	0	1,000,00
Total SBT106 SPOT										0.00	0	1,000,00
Total For SBT106										0.00	0	1,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	102.40252				0.00	141,600,000	35,400,00
Total SBT201 SPOT										0.00	141,600,000	35,400,00
Total For SBT201										0.00	141,600,000	35,400,00
SBT202 On 03/12/2023 Spot Bond					0.00000	101.46080				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.57000	107.04186	6.57000	107.02295				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.15165				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.00104				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	108.30389				0.00	173,200,000	43,300,00
Total SBT207 SPOT										0.00	173,200,000	43,300,00
Total For SBT207										0.00	173,200,000	43,300,00
SBT208 On 28/11/2025 Spot Bond					0.00000	102.34866				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.14231				0.00	600,000,000	300,000,00
Total SBT209 SPOT										0.00	600,000,000	300,000,00
Total For SBT209										0.00	600,000,000	300,000,00
SGI006 On 11/07/2022 Spot Bond					0.00000	100.51625				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.18121				0.00	0	
Total SLI5 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 SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.18895				0.00	0	36,300,00
Total SLI6 SPOT										0.00	0	36,300,00
Total For SLI6										0.00	0	36,300,00
SLI7 On 16/08/2028 Spot Bond			9.13000	97.17764	9.13000	98.92096				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.20516				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.29732				0.00	89,200,000	22,300,00
Total SLRA5 SPOT										0.00	89,200,000	22,300,00
Total For SLRA5										0.00	89,200,000	22,300,00
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.21385				0.00	0	250,000,00
Total SLRA6 SPOT										0.00	0	250,000,00
Total For SLRA6										0.00	0	250,000,00
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.21166				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.22903				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.20739				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.22903				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.22467				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.25503				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.21607				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.23770				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.23551				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.00000	107.71529	7.00000	107.69493			24,292,800,000.00		3,470,400	10,000,00
Total SNT03 SPOT									24,292,800,000.00		3,470,400	10,000,00
Total For SNT03									24,292,800,000.00		3,470,400	10,000,00
SNT04 On 27/06/2022 Spot Bond					0.00000	101.42044				0.00	0	71,100,00
Total SNT04 SPOT										0.00	0	71,100,00
Total For SNT04										0.00	0	71,100,00
SNT05 On 30/11/2025 Spot Bond					0.00000	100.01495				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.28154				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.43135				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.45074				0.00	0	188,788,50
Total SPDA13 SPOT										0.00	0	188,788,50
Total For SPDA13										0.00	0	188,788,50
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.12353				0.00	0	170,000,00
Total SPDA14 SPOT										0.00	0	170,000,00
Total For SPDA14										0.00	0	170,000,00
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.12645				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	101.03888				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG00! On 15/03/2024 Spot Bond					0.00000	102.20018				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00! On 18/06/2022 Spot Bond					0.00000	101.04673				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00! On 18/06/2024 Spot Bond					0.00000	101.28050				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00! On 15/10/2022 Spot Bond					0.00000	101.04904				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00! On 15/10/2024 Spot Bond					0.00000	100.87109				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01! On 01/12/2023 Spot Bond					0.00000	100.11151				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.58980				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.92346				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01! On 31/01/2025 Spot Bond			4.30500	4.30500	4.30500	147.95478				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01! On 21/12/2026 Spot Bond			8.16500	114.20526	8.16500	114.18029				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02! On 28/02/2031 Spot Bond			9.67500	85.67422	9.67500	85.65186				0.00	0	
Total SSN021 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	97.55264				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.72458				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			6.60000	106.84448	6.60000	106.82542				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.22000	108.07975	5.22000	108.05607				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.06525				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.45111				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.29261				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			2.73000	2.73000	2.73000	312.81367				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.52211				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.39287				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.72197				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060: On 31/01/2025 Spot Bond			3.69000	3.69000	3.69000	150.70922				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062: On 31/01/2038 Spot Bond			5.22000	5.22000	5.22000	108.05607				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063: On 31/03/2029 Spot Bond			4.60000	4.60000	4.60000	105.23977				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064: On 31/03/2028 Spot Bond			4.38000	4.38000	4.38000	196.29499				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065: On 28/05/2023 Spot Bond					0.00000	100.03017				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068: On 28/05/2023 Spot Bond					0.00000	100.02956				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069: On 28/02/2022 Spot Bond					0.00000	100.02800				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070: On 15/06/2023 Spot Bond					0.00000	101.18371				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073: On 15/06/2023 Spot Bond					0.00000	101.15423				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074: On 15/06/2028 Spot Bond					0.00000	102.88008				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075: On 15/06/2023 Spot Bond					0.00000	102.58637				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07: On 19/06/2023 Spot Bond					0.00000	101.10155				0.00	134,800,000	33,700,00
Total SSN077 SPOT										0.00	134,800,000	33,700,00
Total For SSN077										0.00	134,800,000	33,700,00
SSN07: On 13/07/2023 Spot Bond					0.00000	100.74199				0.00	129,200,000	32,300,00
Total SSN078 SPOT										0.00	129,200,000	32,300,00
Total For SSN078										0.00	129,200,000	32,300,00
SSN08: On 27/08/2024 Spot Bond					0.00000	100.03093				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.29691				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.37053				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.96500	4.96500	4.96500	217.20777				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.98283				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.57570				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.01654				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.33142				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.57500	88.82262	10.57500	88.79775				0.00	0	
Total SSN100 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 SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.31826				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.42500	94.81194	4.42500	195.79268				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.14500	88.97814	5.14500	217.86066				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 04/02/2022 Spot Bond					0.00000	100.33619				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.26355				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	101.21591				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/12/2021 Spot Bond					0.00000	100.93880				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.01173				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12: On 22/02/2022 Spot Bond					0.00000	95.40624				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN12: On 30/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN125 SPOT										0.00	0	
Total For SSN125										0.00	0	
SSN12: On 01/12/2021 Spot Bond					0.00000	95.18672				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN126 SPOT										0.00	0	
Total For SSN126										0.00	0	
SSN126 On 01/12/2021 Spot Bond					0.00000	95.17766				0.00	0	
Total SSN127 SPOT										0.00	0	
Total For SSN127										0.00	0	
SSN127 On 15/12/2021 Spot Bond					0.00000	101.00649				0.00	0	
Total SSN128 SPOT										0.00	0	
Total For SSN128										0.00	0	
SSN128 On 21/12/2021 Spot Bond					0.00000	100.91585				0.00	0	
Total SSN129 SPOT										0.00	0	
Total For SSN129										0.00	0	
SSN129 On 21/12/2021 Spot Bond					0.00000	100.93519				0.00	0	
Total SSN130 SPOT										0.00	0	
Total For SSN130										0.00	0	
SSN130 On 22/03/2022 Spot Bond					0.00000	100.91198				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN131 On 04/01/2022 Spot Bond					0.00000	101.02501				0.00	0	
Total SSN132 SPOT										0.00	0	
Total For SSN132										0.00	0	
SSN132 On 03/01/2022 Spot Bond					0.00000	101.04355				0.00	0	
Total SSN133 SPOT										0.00	0	
Total For SSN133										0.00	0	
SSN133 On 12/10/2022 Spot Bond					0.00000	100.71097				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN134 On 18/01/2022 Spot Bond					0.00000	100.85281				0.00	0	
Total SSN135 SPOT										0.00	0	
Total For SSN135										0.00	0	
SSN135 On 28/12/2021 Spot Bond					0.00000	100.63085				0.00	0	
Total SSN136 SPOT										0.00	0	
Total For SSN136										0.00	0	
SSN136 On 19/01/2022 Spot Bond					0.00000	100.59293				0.00	0	
Total SSN137 SPOT										0.00	0	
Total For SSN137										0.00	0	

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 20/10/2022 Spot Bond					0.00000	100.62543				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13 On 27/10/2023 Spot Bond					0.00000	100.69803				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14 On 03/11/2023 Spot Bond					0.00000	100.54146				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14 On 03/11/2022 Spot Bond					0.00000	100.40123				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14 On 09/11/2023 Spot Bond					0.00000	100.45494				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14 On 18/02/2022 Spot Bond					0.00000	100.17213				0.00	0	
Total SSN143 SPOT										0.00	0	
Total For SSN143										0.00	0	
SSN14 On 18/02/2022 Spot Bond					0.00000	100.17035				0.00	0	
Total SSN144 SPOT										0.00	0	
Total For SSN144										0.00	0	
SSN14 On 28/02/2022 Spot Bond					0.00000	100.06832				0.00	0	
Total SSN145 SPOT										0.00	0	
Total For SSN145										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.76000	102.30224	8.76000	102.27815				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.11278				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.12423				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.12375				0.00	0	110,500,00
Total T17A12 SPOT										0.00	0	110,500,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For T17A12										0.00	0	110,500,00
T17A21 On 21/02/2026 Spot Bond					0.00000	100.12966				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.12724				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.00227	7.21000	101.98264				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	100.82055	7.72000	100.37528				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.24418				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.19579				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.23962				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.47272				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.90157				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	101.01659				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.59046				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.15621				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.68415				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.65077				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.25688				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.51012				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.73025				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.80080				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.84511				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			540,000,000,000.00	125,400,000,000	43,800,000,000	
Total TFS169 SPOT									10,000,000,000,000.00	125,400,000,000	43,800,000,000	
Total For TFS169									10,000,000,000,000.00	125,400,000,000	43,800,000,000	
TFS170 On 30/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			700,000,000,000,000.00	127,000,000,000	65,000,000,000	
Total TFS170 SPOT									10,000,000,000,000.00	127,000,000,000	65,000,000,000	
Total For TFS170									10,000,000,000,000.00	127,000,000,000	65,000,000,000	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.12819				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.26517				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.07041				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.12891				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.12354				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.14013				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.32597				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.37092				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.15159				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.42935				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.14574				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.91449				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.44089				0.00	0	
Total TH15D2 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 TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.19755				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.23106				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.37689				0.00	0	105,355,40
Total TH16A2 SPOT										0.00	0	105,355,40
Total For TH16A2										0.00	0	105,355,40
TH16A: On 21/08/2024 Spot Bond			8.49000	102.35452	8.49000	102.33139				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.30005				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.13110				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.12499				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.13036				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	101.60209	5.76000	101.58641				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.13573				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.14451				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.14499				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.14329				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.15498				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.15182				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.19558				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.21619				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.20407				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.14057				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.13693				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.14928				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.14372				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.19373				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17D: On 21/02/2026 Spot Bond					0.00000	100.18481				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.10855				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.11279				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.80951				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.30000	104.17480	6.30000	104.15695				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.95000	108.79835	6.95000	108.77782				0.00	0	1,400,00
Total TL25 SPOT										0.00	0	1,400,00
Total For TL25										0.00	0	1,400,00
TL26 On 25/11/2024 Spot Bond					0.00000	100.76118				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.77927				0.00	163,200,000	40,800,00
Total TL27 SPOT										0.00	163,200,000	40,800,00
Total For TL27										0.00	163,200,000	40,800,00
TL28 On 24/04/2025 Spot Bond			8.66000	102.76740	8.66000	102.74347				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.10961				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.78290				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.05967				0.00	0	
Total TL31 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 TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.29309				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.82000	107.84327	6.82000	107.82330				0.00	0	1,175,546,90
Total TN23 SPOT										0.00	0	1,175,546,90
Total For TN23										0.00	0	1,175,546,90
TN23/R On 06/11/2023 Spot Bond			100.00000	30.12418	100.00000	30.05677				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.01500	104.18760	9.01500	104.16264				0.00	0	1,721,324,00
Total TN25 SPOT										0.00	0	1,721,324,00
Total For TN25										0.00	0	1,721,324,00
TN25/R On 19/08/2025 Spot Bond			100.00000	16.42367	100.00000	16.38752				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			10.06000	95.33213	10.06000	95.30629			682,068,000,000,000.00	67,800,000,000	18,610,767,10	
Total TN27 SPOT									12,068,000,000,000.00	67,800,000,000	18,610,767,10	
Total For TN27									12,068,000,000,000.00	67,800,000,000	18,610,767,10	
TN27/R On 14/11/2027 Spot Bond			100.00000	9.99723	100.00000	9.97486				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.46000	96.27423	11.46000	96.24477				0.00	0	1,200,000,00
Total TN30 SPOT										0.00	0	1,200,000,00
Total For TN30										0.00	0	1,200,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	117.17982	8.00000	117.15458				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.28000	90.41976	12.28000	90.39017			73,680,000,000,000.00	6,000,000,000	2,220,000,00	
Total TN40 SPOT									73,680,000,000,000.00	6,000,000,000	2,220,000,00	
Total For TN40									73,680,000,000,000.00	6,000,000,000	2,220,000,00	
TN40/R On 09/10/2040 Spot Bond			10.75000	101.56552	10.75000	101.53631				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	101.01485				0.00	0	225,000,00

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 TR5A11 SPOT										0.00	0	225,000,00
Total For TR5A11										0.00	0	225,000,00
TR5A1: On 20/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				440,000,000,000,000.00	4,400,000,000	17,200,000,00
Total TR5A12 SPOT										10,000,000,000,000.00	4,400,000,000	17,200,000,00
Total For TR5A12										10,000,000,000,000.00	4,400,000,000	17,200,000,00
TR5A2: On 20/06/2026 Spot Bond					0.00000	101.02650				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A2: On 20/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				220,000,000,000,000.00	32,200,000,000	17,400,000,00
Total TR5A22 SPOT										10,000,000,000,000.00	32,200,000,000	17,400,000,00
Total For TR5A22										10,000,000,000,000.00	32,200,000,000	17,400,000,00
TR5A3: On 20/06/2026 Spot Bond			7.61000	101.01120	7.61000	103.40330				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM: On 20/06/2022 Spot Bond					0.00000	100.87124				0.00	0	358,995,52
Total TR5OM1 SPOT										0.00	0	358,995,52
Total For TR5OM1										0.00	0	358,995,52
TR5OM: On 20/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	7,500,000,00
Total TR5OM2 SPOT										0.00	0	7,500,000,00
Total For TR5OM2										0.00	0	7,500,000,00
TRA3A: On 14/11/2022 Spot Bond					0.00000	99.51040				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			6.31000	102.91391	6.31000	102.89625				0.00	0	130,000,00
Total TRA3A4 SPOT										0.00	0	130,000,00
Total For TRA3A4										0.00	0	130,000,00
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.19667				0.00	0	131,000,00
Total TRA3A7 SPOT										0.00	0	131,000,00
Total For TRA3A7										0.00	0	131,000,00
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.26908				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.64122				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.68323				0.00	24,400,000	6,100,00
Total TRA4A2 SPOT										0.00	24,400,000	6,100,00
Total For TRA4A2										0.00	24,400,000	6,100,00
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.72037				0.00	51,600,000	12,900,00
Total TRA4A3 SPOT										0.00	51,600,000	12,900,00
Total For TRA4A3										0.00	51,600,000	12,900,00
TRA4A: On 13/04/2024 Spot Bond			6.60000	106.90907	6.60000	106.88999			340,560,000,000.00	51,600,000	51,600,000	12,900,00
Total TRA4A4 SPOT									340,560,000,000.00	51,600,000	51,600,000	12,900,00
Total For TRA4A4									340,560,000,000.00	51,600,000	51,600,000	12,900,00
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.68323				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.72037				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	101.16600	8.62000	101.14256				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.53569				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.54850				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.16608				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	8,700,000,00
Total TRA5B2 SPOT										0.00	0	8,700,000,00
Total For TRA5B2										0.00	0	8,700,000,00
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.49023				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,500,000,00
Total TRA5C2 SPOT										0.00	0	3,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total For TRA5C2										0.00	0	3,500,000,00
TSP25 On 29/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25 On 14/02/2022 Spot Bond					0.00000	99.03222				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP25 On 11/03/2022 Spot Bond					0.00000	98.64360				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25 On 16/03/2022 Spot Bond					0.00000	98.55188				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25 On 11/05/2022 Spot Bond					0.00000	97.86328				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	95.96069				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.06201				0.00	0	188,703,28
Total TU1A11 SPOT										0.00	0	188,703,28
Total For TU1A11										0.00	0	188,703,28
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.58687				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.31733				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										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	100.85266				0.00	0	
Total TWC386 SPOT										0.00	0	
Total For TWC386										0.00	0	
TWC38 On 10/01/2022 Spot Bond					0.00000	100.60732				0.00	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
Total TWC387 SPOT										0.00	0	
Total For TWC387										0.00	0	
TWC38 On 17/01/2022 Spot Bond					0.00000	100.53957				0.00	0	
Total TWC388 SPOT										0.00	0	
Total For TWC388										0.00	0	
TWC38 On 24/01/2022 Spot Bond					0.00000	100.47213				0.00	0	
Total TWC389 SPOT										0.00	0	
Total For TWC389										0.00	0	
TWC39 On 31/01/2022 Spot Bond					0.00000	100.38965				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					0.00000	100.29725				0.00	0	
Total TWC391 SPOT										0.00	0	
Total For TWC391										0.00	0	
TWC39 On 18/02/2022 Spot Bond					0.00000	100.10726				0.00	0	
Total TWC392 SPOT										0.00	0	
Total For TWC392										0.00	0	
TWC39 On 25/02/2022 Spot Bond					0.00000	100.05959				0.00	0	
Total TWC393 SPOT										0.00	0	
Total For TWC393										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.49000	105.35270	10.49000	105.32295				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.19652				0.00	0	16,000,00
Total UU1A01 SPOT										0.00	0	16,000,00
Total For UU1A01										0.00	0	16,000,00
UU1A0:On 15/05/2026 Spot Bond					0.00000	100.22471				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.23772				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.29399				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VKE10 On 08/07/2022 Spot Bond					0.00000	100.78350				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.59694				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.12668				0.00	0	400,000,00
Total VKE14 SPOT										0.00	0	400,000,00
Total For VKE14										0.00	0	400,000,00
VKE15 On 14/02/2023 Spot Bond					0.00000	100.19134				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.19996				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.09562				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.02973				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.14848				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.86e+017	084,948,244,054	242,630,653,36
Total for SPOT :										1.86e+017	084,948,244,054	242,630,653,36
Total Futures										1,86e+017	084,948,266,330	242,631,683,77
Total Options										0,00	0	128,4€
Grand Total:										1.86e+017	084,948,266,330	242,631,812,2€