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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/12/2021

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			11.50092	77.73189	11.46255	77.93041			0.00	0	26
ES33 On 05/05/2022 Bond Future			11.74081	74.89485	11.70075	75.09604			0.00	0	8
ES33 On 04/08/2022 Bond Future			11.99097	75.78339	11.94914	75.98720			0.00	0	
ES33 On 03/11/2022 Bond Future			12.24455	73.01835	12.20086	73.22487			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 03/02/2022 Bond Future			11.90560	76.60381	11.84643	76.95708			0.00	0	3,51
ES42 On 05/05/2022 Bond Future			12.12890	73.27228	12.06708	73.63010			0.00	0	1,19
ES42 On 04/08/2022 Bond Future			12.35528	74.14025	12.29075	74.50260			0.00	0	
ES42 On 03/11/2022 Bond Future			12.58537	70.87490	12.51795	71.24196			0.00	0	
Total ES42 Future									0.00	0	4,70
Total For ES42									0.00	0	4,70
I2025 On 03/02/2022 Bond Future			154.74145	154.74145	154.71359	154.71359			0.00	0	5,43
I2025 On 05/05/2022 Bond Future			156.61385	156.61385	156.58617	156.58617			0.00	0	16
I2025 On 04/08/2022 Bond Future			156.95991	156.95991	156.93207	156.93207			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
I2025	On	03/11/2022	Bond Future			158.95643	158.95643	158.92852	158.92852			0.00	0	
Total I2025 Future												0.00	0	5,55
Total For I2025												0.00	0	5,55
I2029	On	03/02/2022	Bond Future			113.56073	113.56073	113.17672	113.17672			20,440,931.40	180	2,7
I2029	On	05/05/2022	Bond Future			113.73746	113.73746	113.34918	113.34918			0.00	0	18
I2029	On	04/08/2022	Bond Future			115.15911	115.15911	114.76615	114.76615			0.00	0	
I2029	On	03/11/2022	Bond Future			115.40071	115.40071	115.00294	115.00294			0.00	0	
Total I2029 Future												20,440,931.40	180	2,90
Total For I2029												20,440,931.40	180	2,90
I2033	On	03/02/2022	Bond Future			110.60898	110.60898	110.27881	110.27881			44,243,592.00	400	7,38
I2033	On	05/05/2022	Bond Future			110.66820	110.66820	110.33445	110.33445			0.00	0	2,1
I2033	On	04/08/2022	Bond Future			112.05153	112.05153	111.71369	111.71369			0.00	0	
I2033	On	03/11/2022	Bond Future			112.17290	112.17290	111.83106	111.83106			0.00	0	
Total I2033 Future												44,243,592.00	400	9,51
Total For I2033												44,243,592.00	400	9,51
I2038	On	03/02/2022	Bond Future			125.22512	125.22512	123.76037	123.76037			0.00	0	6,28
I2038	On	05/05/2022	Bond Future			126.74042	126.74042	125.25850	125.25850			0.00	0	6
I2038	On	04/08/2022	Bond Future			126.51168	126.51168	125.01141	125.01141			0.00	0	
I2038	On	03/11/2022	Bond Future			128.12112	128.12112	126.60192	126.60192			0.00	0	
Total I2038 Future												0.00	0	6,97
Total For I2038												0.00	0	6,97
I2046	On	03/02/2022	Bond Future			115.37947	115.37947	114.59621	114.59621			0.00	0	15,50
I2046	On	05/05/2022	Bond Future			114.89410	114.89410	114.10192	114.10192			0.00	0	1
I2046	On	04/08/2022	Bond Future			116.33048	116.33048	115.52844	115.52844			0.00	0	
I2046	On	03/11/2022	Bond Future			115.88838	115.88838	115.07643	115.07643			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			115.61848	115.61848	116.70583	116.70583			0.00	0	9,28
I2050	On	05/05/2022	Bond Future			117.01744	117.01744	118.11829	118.11829			0.00	0	3
I2050	On	04/08/2022	Bond Future			116.46710	116.46710	117.58190	117.58190			0.00	0	
I2050	On	03/11/2022	Bond Future			117.94871	117.94871	119.07792	119.07792			0.00	0	
Total I2050 Future												0.00	0	9,65
Total For I2050												0.00	0	9,65
R186	On	03/02/2022	Bond Future			7.95508	111.49708	7.96259	111.46540		5.73	1,129,911,408.72	10,134	68,84
R186	On	05/05/2022	Bond Future			8.17319	112.81865	8.18114	112.78695		5.72	0.00	0	4,5
R186	On	04/08/2022	Bond Future			8.40994	108.86794	8.41844	108.83596		5.75	0.00	0	
R186	On	03/11/2022	Bond Future			8.65394	110.27835	8.66303	110.24621		5.63	0.00	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												1,129,911,408.72	10,134	73,36
R186	On	03/02/2022	Bond Future	7.28	Call			135.02000	0.13502	144,490	5.56	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,061.20000	3.06120	3,038,990	5.56	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			140.16000	0.14016	149,770	5.56	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,022.78000	3.02278	3,000,710	5.56	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			145.36000	0.14536	155,210	5.56	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			2,984.43000	2.98443	2,962,600	5.56	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			408.36000	0.40836	442,610	6.22	0.00	0	4
R186	On	05/05/2022	Bond Future	8.31	Call			1,859.70000	1.85970	1,922,360	5.74	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,347.49000	1.34749	1,378,450	5.74	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			1,882.46000	1.88246	1,944,890	5.75	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,330.63000	1.33063	1,361,360	5.75	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			1,951.62000	1.95162	2,013,900	5.76	0.00	0	4
R186	On	05/05/2022	Bond Future	8.35	Put			1,281.03000	1.28103	1,311,610	5.76	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			1,008.12000	1.00812	1,076,830	5.56	0.00	0	4
R186	On	05/05/2022	Bond Future	7.88	Put			2,217.01000	2.21701	2,254,020	5.56	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			1,492.47000	1.49247	1,556,730	5.68	0.00	0	4
R186	On	05/05/2022	Bond Future	8.14	Put			1,656.64000	1.65664	1,689,200	5.68	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			1,837.07000	1.83707	1,899,680	5.74	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			1,364.50000	1.36450	1,395,410	5.74	0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			108.89000	0.10889	115,020	5.39	0.00	0	3,6
R186	On	05/05/2022	Bond Future	6.73	Put			6,091.51000	6.09151	6,065,940	5.39	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			327.74000	0.32774	342,340	5.22	0.00	0	4
R186	On	05/05/2022	Bond Future	7.28	Put			3,995.69000	3.99569	3,978,590	5.22	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			470.34000	0.47034	528,850	5.34	0.00	0	3,6
R186	On	05/05/2022	Bond Future	8.64	Call			2,680.85000	2.68085	2,746,920	5.88	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			870.60000	0.87060	904,970	5.88	0.00	0	4,0
R186	On	05/05/2022	Bond Future	8.94	Call			3,545.56000	3.54556	3,615,680	6.07	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			572.15000	0.57215	610,570	6.07	0.00	0	4
R186	On	05/05/2022	Bond Future	9.18	Call			4,300.91000	4.30091	4,366,860	6.22	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Put			3,311.05000	3.31105	3,337,860	5.34	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Put			2,822.43000	2.82243	2,902,590	5.46	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,463.19000	2.46319	2,535,640	5.56	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			5,497.50000	5.49750	5,575,410	6.53	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			525.46000	0.52546	571,390	6.53	0.00	0	3,6
R186	On	04/08/2022	Bond Future	6.96	Call			212.42000	0.21242	238,080	5.06	0.00	0	3,6
R186	On	04/08/2022	Bond Future	6.96	Put			5,877.26000	5.87726	5,870,940	5.06	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			1,080.70000	1.08070	1,192,840	5.46	0.00	0	3,6
R186	On	04/08/2022	Bond Future	8.14	Call			1,389.45000	1.38945	1,493,090	5.57	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
R186	On	04/08/2022	Bond Future	8.14	Put		2,443.14000	2.44314	2,514,800	5.57	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		1,407.94000	1.40794	1,510,790	5.57	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put		2,423.56000	2.42356	2,494,430	5.57	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call		1,371.42000	1.37142	1,475,850	5.56	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		2,064.97000	2.06497	2,138,860	5.54	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		2,465.56000	2.46556	2,507,310	5.54	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		2,028.58000	2.02858	2,102,270	5.53	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		2,500.25000	2.50025	2,541,800	5.53	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		2,046.53000	2.04653	2,120,730	5.54	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		2,482.65000	2.48265	2,524,710	5.54	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											1,129,911,408.72	10,134	98,08
R197	On	03/02/2022	Bond Future			322.07642	322.07642	322.07660	322.07660		38,649,170.40	120	1,11
R197	On	05/05/2022	Bond Future			325.97313	325.97313	325.97439	325.97439		0.00	0	2:
R197	On	04/08/2022	Bond Future			321.68842	321.68842	321.69014	321.69014		0.00	0	
R197	On	03/11/2022	Bond Future			325.78114	325.78114	325.78338	325.78338		0.00	0	
Total R197 Future											38,649,170.40	120	1,36
Total For R197											38,649,170.40	120	1,36
R202	On	03/02/2022	Bond Future			241.71763	241.71763	241.00374	241.00374		0.00	0	7,68
R202	On	05/05/2022	Bond Future			244.64194	244.64194	243.92032	243.92032		0.00	0	4:
R202	On	04/08/2022	Bond Future			243.25980	243.25980	242.52938	242.52938		0.00	0	
R202	On	03/11/2022	Bond Future			246.35417	246.35417	245.61484	245.61484		0.00	0	
Total R202 Future											0.00	0	8,10
Total For R202											0.00	0	8,10
R2023	On	03/02/2022	Bond Future			5.02045	106.21374	5.01017	106.22440	1.14	0.00	0	16,32
R2023	On	05/05/2022	Bond Future			5.08848	103.56243	5.07448	103.57358	0.99	0.00	0	8:
R2023	On	04/08/2022	Bond Future			5.16020	104.80308	5.13944	104.81462	0.69	0.00	0	
R2023	On	03/11/2022	Bond Future			5.24258	102.23044	5.20453	102.24219	0.70	0.00	0	
Total R2023 Future											0.00	0	17,16
R2023	On	03/02/2022	Bond Future	5.06	Call		234.30000	0.23430	212,370	1.15	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put		182.62000	0.18262	171,350	1.15	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call		240.42000	0.24042	218,270	1.15	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put		178.38000	0.17838	166,890	1.15	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call		246.79000	0.24679	224,260	1.16	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put		174.38000	0.17438	162,510	1.16	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put		45.98000	0.04598	46,480	1.23	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		1,014.06000	1.01406	1,003,400	1.23	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		45.32000	0.04532	45,810	1.23	0.00	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	6.31	Call		1,021.25000	1.02125	1,010,580	1.23	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		44.67000	0.04467	45,150	1.23	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call		1,006.87000	1.00687	996,220	1.23	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call		591.07000	0.59107	566,500	0.76	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		98.20000	0.09820	85,170	0.76	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call		595.51000	0.59551	571,010	0.77	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put		97.14000	0.09714	84,180	0.77	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		599.98000	0.59998	575,530	0.77	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		96.10000	0.09610	83,190	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put		180.83000	0.18083	166,620	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call		504.05000	0.50405	478,070	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put		182.22000	0.18222	167,990	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call		506.42000	0.50642	480,450	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put		181.53000	0.18153	167,310	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call		508.79000	0.50879	482,830	0.77	0.00	0	
Total R2023 Option											0.00	0	
Total For R2023											0.00	0	17,16
R2030	On	03/02/2022	Bond Future			9.58706	91.46119	9.57399	91.52890	9.33	253,438,957.49	2,771	83,48
R2030	On	05/05/2022	Bond Future			9.80418	92.54592	9.79041	92.61479	9.10	555,275.52	6	14,76
R2030	On	04/08/2022	Bond Future			10.03797	89.62747	10.02348	89.69732	9.11	0.00	0	
R2030	On	03/11/2022	Bond Future			10.26270	90.79655	10.24746	90.86744	8.82	0.00	0	
Total R2030 Future											253,994,233.01	2,777	98,28
R2030	On	03/02/2022	Bond Future	8.85	Put		4,003.47000	4.00347	4,093,130	8.78	0.00	0	
R2030	On	03/02/2022	Bond Future	9.80	Call		1,943.96000	1.94396	1,980,330	9.60	0.00	0	98
R2030	On	03/02/2022	Bond Future	9.80	Put		782.13000	0.78213	886,210	9.60	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Call		2,290.85000	2.29085	2,324,470	9.73	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Put		621.01000	0.62101	722,340	9.73	0.00	0	8,00
R2030	On	03/02/2022	Bond Future	10.85	Call		6,368.50000	6.36850	6,326,390	10.92	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put		51.27000	0.05127	76,870	10.92	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.45	Call		947.48000	0.94748	1,006,750	9.29	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		1,593.00000	1.59300	1,719,980	9.29	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call		1,327.79000	1.32779	1,378,640	9.41	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put		1,193.11000	1.19311	1,311,670	9.41	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call		1,877.76000	1.87776	1,914,400	9.58	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put		817.98000	0.81798	922,330	9.58	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.40	Call		838.26000	0.83826	898,470	9.25	0.00	0	
R2030	On	03/02/2022	Bond Future	9.40	Put		1,745.75000	1.74575	1,873,670	9.25	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		902.85000	0.90285	962,540	9.28	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		1,653.04000	1.65304	1,780,440	9.28	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 03/02/2022 Bond Future	9.44	Call			925.00000	0.92500	984,420	9.28		0.00	0	
R2030 On 03/02/2022 Bond Future	9.44	Put			1,622.84000	1.62284	1,749,970	9.28		0.00	0	
R2030 On 03/02/2022 Bond Future	9.10	Call			352.36000	0.35236	402,200	8.99		0.00	0	
R2030 On 03/02/2022 Bond Future	9.10	Put			2,851.81000	2.85181	2,969,360	8.99		0.00	0	
R2030 On 03/02/2022 Bond Future	9.20	Call			483.23000	0.48323	539,800	9.09		0.00	0	98
R2030 On 03/02/2022 Bond Future	9.20	Put			2,448.16000	2.44816	2,572,440	9.09		0.00	0	
R2030 On 03/02/2022 Bond Future	9.35	Call			737.32000	0.73732	797,870	9.22		0.00	0	
R2030 On 03/02/2022 Bond Future	8.39	Call			24.20000	0.02420	23,670	8.53		0.00	0	10
R2030 On 03/02/2022 Bond Future	8.39	Put			6,433.16000	6.43316	6,500,340	8.53		0.00	0	
R2030 On 03/02/2022 Bond Future	8.80	Call			125.94000	0.12594	142,640	8.74		0.00	0	
R2030 On 03/02/2022 Bond Future	8.80	Put			4,252.57000	4.25257	4,336,980	8.74		0.00	0	
R2030 On 03/02/2022 Bond Future	8.85	Call			150.52000	0.15052	172,470	8.78		0.00	0	1,00
R2030 On 03/02/2022 Bond Future	9.35	Put			1,907.73000	1.90773	2,035,990	9.22		0.00	0	10
R2030 On 05/05/2022 Bond Future	10.19	Call			3,186.15000	3.18615	3,274,830	9.46		0.00	0	
R2030 On 05/05/2022 Bond Future	10.19	Put			1,214.42000	1.21442	1,371,970	9.46		0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Call			3,218.60000	3.21860	3,307,430	9.47		0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Put			1,198.24000	1.19824	1,355,940	9.47		0.00	0	20
R2030 On 05/05/2022 Bond Future	8.81	Call			403.85000	0.40385	416,180	8.45		0.00	0	20
R2030 On 05/05/2022 Bond Future	8.89	Call			468.59000	0.46859	493,720	8.50		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.89	Put			5,121.13000	5.12113	5,215,130	8.50		0.00	0	
R2030 On 05/05/2022 Bond Future	9.35	Call			1,036.75000	1.03675	1,142,290	8.84		0.00	0	
R2030 On 05/05/2022 Bond Future	9.35	Put			3,275.33000	3.27533	3,449,740	8.84		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	7.73	Call			32.36000	0.03236	37,420	8.66		0.00	0	20
R2030 On 05/05/2022 Bond Future	9.95	Put			1,656.55000	1.65655	1,811,990	9.24		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	7.73	Put			11,135.54000	11.13554	11,209,470	8.66		0.00	0	
R2030 On 05/05/2022 Bond Future	8.14	Call			97.10000	0.09710	101,500	8.56		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.14	Put			8,858.95000	8.85895	8,932,220	8.56		0.00	0	
R2030 On 05/05/2022 Bond Future	8.47	Call			205.15000	0.20515	208,670	8.47		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	8.47	Put			7,131.78000	7.13178	7,204,170	8.47		0.00	0	
R2030 On 05/05/2022 Bond Future	8.81	Put			5,484.32000	5.48432	5,565,520	8.45		0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Call			3,251.19000	3.25119	3,340,170	9.48		0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Put			1,182.23000	1.18223	1,340,080	9.48		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Call			6,371.92000	6.37192	6,420,060	10.48		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Put			385.68000	0.38568	502,690	10.48		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	9.95	Call			2,450.69000	2.45069	2,537,260	9.24		0.00	0	
R2030 On 04/08/2022 Bond Future	9.05	Put			5,588.82000	5.58882	5,713,510	8.50		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Call			1,389.26000	1.38926	1,543,380	8.83		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Put			3,760.22000	3.76022	3,984,190	8.83		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Call			1,407.89000	1.40789	1,562,030	8.83		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Put			3,729.01000	3.72901	3,953,000	8.83		0.00	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
R2030	On	04/08/2022	Bond Future	8.30	Call			222.57000	0.22257	251,560	8.53	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.56	Call			1,426.67000	1.42667	1,580,810	8.84	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			3,697.98000	3.69798	3,921,970	8.84	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call			5,302.38000	5.30238	5,439,040	9.98	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			972.61000	0.97261	1,179,120	9.98	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Call			732.96000	0.73296	787,800	8.50	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			9,048.87000	9.04887	9,147,710	8.53	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			3,232.48000	3.23248	3,460,270	8.73	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			2,471.70000	2.47170	2,628,160	8.73	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			3,208.29000	3.20829	3,435,640	8.73	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			2,495.01000	2.49501	2,651,010	8.74	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			3,184.59000	3.18459	3,411,480	8.74	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			2,448.85000	2.44885	2,605,750	8.73	0.00	0	
Total R2030 Option												0.00	0	24,82
Total For R2030												253,994,233.01	2,777	123,08
R2032	On	03/02/2022	Bond Future			10.04166	91.71299	10.03880	91.72956		10.22	733,703.92	8	112,83
R2032	On	05/05/2022	Bond Future			10.24607	88.65389	10.24303	88.67097		10.35	0.00	0	20,40
R2032	On	04/08/2022	Bond Future			10.45863	89.69106	10.45543	89.70850		9.87	0.00	0	
R2032	On	03/11/2022	Bond Future			10.67246	86.71550	10.66909	86.73329		10.05	0.00	0	
Total R2032 Future												733,703.92	8	133,24
R2032	On	03/02/2022	Bond Future	8.91	Call			22.83000	0.02283	23,810	8.96	0.00	0	13
R2032	On	03/02/2022	Bond Future	8.91	Put			6,897.16000	6.89716	6,914,710	8.96	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			64.04000	0.06404	75,390	9.10	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.65	Call			3,769.08000	3.76908	3,845,670	11.15	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call			2,832.75000	2.83275	2,921,950	10.80	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Put			3,107.64000	3.10764	3,217,040	9.65	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Call			5,220.00000	5.22000	5,267,530	11.66	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			144.86000	0.14486	208,960	11.66	0.00	0	40
R2032	On	03/02/2022	Bond Future	11.13	Call			6,121.18000	6.12118	6,147,280	11.87	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put			90.03000	0.09003	132,700	11.87	0.00	0	27
R2032	On	03/02/2022	Bond Future	10.35	Call			2,460.31000	2.46031	2,553,890	10.66	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put			320.72000	0.32072	413,880	11.15	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call			3,815.56000	3.81556	3,891,480	11.16	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			312.29000	0.31229	404,780	11.16	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.90	Call			4,972.38000	4.97238	5,025,020	11.57	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Put			165.44000	0.16544	234,650	11.57	0.00	0	90
R2032	On	03/02/2022	Bond Future	9.81	Call			742.79000	0.74279	866,930	10.01	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			548.58000	0.54858	654,350	10.80	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			2,875.39000	2.87539	2,964,010	10.81	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032 On 03/02/2022 Bond Future	10.45	Put			535.30000	0.53530	640,490	10.81	0.00	0	19
R2032 On 03/02/2022 Bond Future	10.53	Call			3,223.89000	3.22389	3,307,820	10.94	0.00	0	
R2032 On 03/02/2022 Bond Future	10.53	Put			438.18000	0.43818	538,680	10.94	0.00	0	27
R2032 On 03/02/2022 Bond Future	9.58	Call			348.03000	0.34803	442,450	9.66	0.00	0	40
R2032 On 03/02/2022 Bond Future	10.35	Put			681.62000	0.68162	791,770	10.66	0.00	0	40
R2032 On 03/02/2022 Bond Future	10.42	Call			2,748.28000	2.74828	2,838,590	10.77	0.00	0	
R2032 On 03/02/2022 Bond Future	10.42	Put			576.10000	0.57610	682,980	10.77	0.00	0	
R2032 On 03/02/2022 Bond Future	10.43	Call			2,790.46000	2.79046	2,880,220	10.78	0.00	0	
R2032 On 03/02/2022 Bond Future	10.43	Put			562.26000	0.56226	668,590	10.78	0.00	0	
R2032 On 03/02/2022 Bond Future	9.67	Put			2,650.35000	2.65035	2,776,160	9.81	0.00	0	
R2032 On 03/02/2022 Bond Future	9.81	Put			2,081.69000	2.08169	2,222,400	10.01	0.00	0	19
R2032 On 03/02/2022 Bond Future	9.90	Call			953.02000	0.95302	1,079,350	10.11	0.00	0	90
R2032 On 03/02/2022 Bond Future	9.90	Put			1,762.06000	1.76206	1,904,960	10.11	0.00	0	90
R2032 On 03/02/2022 Bond Future	10.14	Call			1,672.32000	1.67232	1,783,270	10.38	0.00	0	
R2032 On 03/02/2022 Bond Future	10.14	Put			1,088.60000	1.08860	1,216,120	10.38	0.00	0	9
R2032 On 03/02/2022 Bond Future	9.14	Put			5,481.77000	5.48177	5,509,690	9.10	0.00	0	
R2032 On 03/02/2022 Bond Future	9.57	Call			335.18000	0.33518	428,010	9.65	0.00	0	
R2032 On 03/02/2022 Bond Future	9.58	Put			3,060.15000	3.06015	3,171,140	9.66	0.00	0	
R2032 On 03/02/2022 Bond Future	9.62	Call			402.58000	0.40258	503,800	9.73	0.00	0	27
R2032 On 03/02/2022 Bond Future	9.62	Put			2,873.89000	2.87389	2,991,680	9.73	0.00	0	
R2032 On 03/02/2022 Bond Future	9.67	Call			478.87000	0.47887	588,110	9.81	0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Put			744.16000	0.74416	914,950	11.35	0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Call			5,063.52000	5.06352	5,216,320	11.37	0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Put			734.14000	0.73414	904,020	11.37	0.00	0	
R2032 On 05/05/2022 Bond Future	10.18	Call			1,950.75000	1.95075	2,131,800	10.29	0.00	0	78
R2032 On 05/05/2022 Bond Future	10.18	Put			2,305.86000	2.30586	2,503,990	10.29	0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Call			2,284.18000	2.28418	2,453,160	10.39	0.00	0	95
R2032 On 05/05/2022 Bond Future	11.03	Call			5,021.02000	5.02102	5,174,730	11.35	0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Put			2,020.79000	2.02079	2,206,850	10.39	0.00	0	
R2032 On 05/05/2022 Bond Future	10.98	Call			4,811.57000	4.81157	4,967,660	11.27	0.00	0	
R2032 On 05/05/2022 Bond Future	10.98	Put			798.01000	0.79801	971,180	11.27	0.00	0	95
R2032 On 05/05/2022 Bond Future	9.58	Call			665.72000	0.66572	785,400	9.57	0.00	0	78
R2032 On 05/05/2022 Bond Future	9.58	Put			4,499.02000	4.49902	4,635,780	9.57	0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Call			5,666.08000	5.66608	5,807,700	11.58	0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Put			605.97000	0.60597	764,670	11.58	0.00	0	78
R2032 On 05/05/2022 Bond Future	11.02	Call			4,978.78000	4.97878	5,133,040	11.34	0.00	0	
R2032 On 05/05/2022 Bond Future	11.02	Put			754.49000	0.75449	925,830	11.34	0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Call			1,969.86000	1.96986	2,203,580	9.66	0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Put			3,265.27000	3.26527	3,516,430	9.66	0.00	0	
R2032 On 04/08/2022 Bond Future	8.97	Call			275.92000	0.27592	322,090	8.91	0.00	0	80

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2032	On	04/08/2022	Bond Future	8.97	Put			8,895.80000	8.89580	8,959,410	8.91	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			984.08000	0.98408	1,123,560	9.16	0.00	0	80
R2032	On	04/08/2022	Bond Future	9.72	Put			5,116.98000	5.11698	5,273,900	9.16	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			3,325.40000	3.32540	3,577,160	9.64	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call			1,944.23000	1.94423	2,178,260	9.65	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			3,295.23000	3.29523	3,546,700	9.65	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call			6,743.62000	6.74362	6,926,570	11.10	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			795.59000	0.79559	995,980	11.10	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call			7,963.61000	7.96361	8,119,140	11.49	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			595.97000	0.59597	768,940	11.49	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			1,918.77000	1.91877	2,153,090	9.64	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Call			3,050.81000	3.05081	3,249,340	9.99	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			3,098.83000	3.09883	3,315,150	9.99	0.00	0	
Total R2032 Option												0.00	0	12,14
Total For R2032												733,703.92	8	145,36
R2035	On	03/02/2022	Bond Future			10.56230	92.12837	10.52354	92.37685		11.42	310,011,965.05	3,365	108,62
R2035	On	05/05/2022	Bond Future			10.76009	88.74251	10.71972	88.99420		11.63	0.00	0	8,92
R2035	On	04/08/2022	Bond Future			10.96771	89.77849	10.92561	90.03348		11.05	0.00	0	
R2035	On	03/11/2022	Bond Future			11.17582	86.47399	11.13195	86.73225		11.28	0.00	0	
Total R2035 Future												310,011,965.05	3,365	117,55
R2035	On	03/02/2022	Bond Future	9.70	Call			103.11000	0.10311	109,970	10.29	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			5,627.51000	5.62751	5,882,850	10.29	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			53.89000	0.05389	92,520	13.67	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			4,922.42000	4.92242	4,809,840	12.76	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			187.80000	0.18780	303,030	12.97	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.22	Call			4,606.90000	4.60690	4,505,230	12.64	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put			3,231.59000	3.23159	3,541,300	10.85	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Call			7,364.79000	7.36479	7,172,820	13.48	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			78.83000	0.07883	135,340	13.48	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.88	Call			8,184.25000	8.18425	7,974,400	13.67	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			275.70000	0.27570	419,290	12.68	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Call			3,644.93000	3.64493	3,573,980	12.26	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			248.80000	0.24880	384,700	12.76	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.33	Call			5,188.89000	5.18889	5,066,660	12.85	0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Put			219.02000	0.21902	345,270	12.85	0.00	0	50
R2035	On	03/02/2022	Bond Future	11.39	Call			5,511.16000	5.51116	5,377,910	12.97	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put			387.97000	0.38797	552,630	12.42	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.35	Call			975.04000	0.97504	1,033,760	11.23	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.22	Put			290.79000	0.29079	437,600	12.64	0.00	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
R2035 On 03/02/2022 Bond Future	11.23	Call			4,659.01000	4.65901	4,555,720	12.66		0.00	0	
R2035 On 03/02/2022 Bond Future	11.23	Put			283.16000	0.28316	428,350	12.66		0.00	0	
R2035 On 03/02/2022 Bond Future	11.24	Call			4,711.22000	4.71122	4,606,330	12.68		0.00	0	
R2035 On 03/02/2022 Bond Future	10.65	Put			1,154.19000	1.15419	1,402,080	11.61		0.00	0	68
R2035 On 03/02/2022 Bond Future	10.24	Call			711.56000	0.71156	778,300	11.09		0.00	0	50
R2035 On 03/02/2022 Bond Future	11.03	Put			475.63000	0.47563	653,160	12.26		0.00	0	28
R2035 On 03/02/2022 Bond Future	11.05	Call			3,743.34000	3.74334	3,669,120	12.30		0.00	0	
R2035 On 03/02/2022 Bond Future	11.05	Put			452.26000	0.45226	626,520	12.30		0.00	0	1,60
R2035 On 03/02/2022 Bond Future	11.11	Call			4,042.87000	4.04287	3,959,050	12.42		0.00	0	
R2035 On 03/02/2022 Bond Future	10.34	Call			948.94000	0.94894	1,008,760	11.22		0.00	0	
R2035 On 03/02/2022 Bond Future	10.34	Put			2,139.27000	2.13927	2,447,570	11.22		0.00	0	50
R2035 On 03/02/2022 Bond Future	10.35	Put			2,099.93000	2.09993	2,407,130	11.23		0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Call			1,807.94000	1.80794	1,818,110	11.56		0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Put			1,255.04000	1.25504	1,513,690	11.56		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.65	Call			1,961.21000	1.96121	1,960,620	11.61		0.00	0	
R2035 On 03/02/2022 Bond Future	9.92	Call			235.64000	0.23564	273,120	10.57		0.00	0	20
R2035 On 03/02/2022 Bond Future	9.92	Put			4,237.27000	4.23727	4,523,230	10.57		0.00	0	
R2035 On 03/02/2022 Bond Future	10.10	Call			449.96000	0.44996	511,190	10.85		0.00	0	28
R2035 On 03/02/2022 Bond Future	10.24	Put			2,560.08000	2.56008	2,875,300	11.09		0.00	0	
R2035 On 03/02/2022 Bond Future	10.26	Call			755.60000	0.75560	821,870	11.12		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.26	Put			2,471.94000	2.47194	2,786,690	11.12		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Call			6,253.07000	6.25307	6,184,130	12.98		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Put			764.96000	0.76496	947,710	12.98		0.00	0	
R2035 On 05/05/2022 Bond Future	10.72	Call			2,466.64000	2.46664	2,485,800	11.60		0.00	0	1,20
R2035 On 05/05/2022 Bond Future	12.64	Put			224.31000	0.22431	300,060	14.66		0.00	0	1,20
R2035 On 05/05/2022 Bond Future	10.82	Call			2,806.88000	2.80688	2,813,690	11.71		0.00	0	
R2035 On 05/05/2022 Bond Future	10.72	Put			2,464.89000	2.46489	2,735,740	11.60		0.00	0	
R2035 On 05/05/2022 Bond Future	10.82	Put			2,183.60000	2.18360	2,442,100	11.71		0.00	0	1,20
R2035 On 05/05/2022 Bond Future	11.63	Call			6,205.68000	6.20568	6,138,090	12.96		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Put			774.50000	0.77450	958,600	12.96		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Call			6,300.37000	6.30037	6,230,070	12.99		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Put			755.39000	0.75539	936,780	12.99		0.00	0	
R2035 On 05/05/2022 Bond Future	12.64	Call			11,126.08000	11.12608	10,950,140	14.66		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Put			3,582.30000	3.58230	3,930,680	10.81		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Call			2,412.75000	2.41275	2,504,940	10.82		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			3,549.95000	3.54995	3,897,130	10.82		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Call			629.94000	0.62994	670,400	9.95		0.00	0	10
R2035 On 04/08/2022 Bond Future	10.53	Put			4,282.19000	4.28219	4,648,940	10.60		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Call			2,126.12000	2.12612	2,228,470	10.72		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			3,884.88000	3.88488	4,242,220	10.72		0.00	0	10

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2035	On	04/08/2022	Bond Future	9.53	Call		360.93000	0.36093	394,590	9.94		0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Put		3,614.90000	3.61490	3,964,460	10.80		0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		2,383.23000	2.38323	2,476,620	10.81		0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Call		8,022.09000	8.02209	7,978,200	12.59		0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put		866.36000	0.86636	1,077,460	12.59		0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Call		2,353.89000	2.35389	2,448,460	10.80		0.00	0	
R2035	On	04/08/2022	Bond Future	9.53	Put		9,459.98000	9.45998	9,748,630	9.94		0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put		7,594.69000	7.59469	7,890,140	9.95		0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call		1,832.42000	1.83242	1,944,180	10.60		0.00	0	40
R2035	On	04/08/2022	Bond Future	11.13	Call		3,673.25000	3.67325	3,720,400	11.17		0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		2,445.32000	2.44532	2,747,460	11.17		0.00	0	10
R2035	On	03/11/2022	Bond Future	11.14	Put		3,475.14000	3.47514	3,776,100	11.20		0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call		3,553.72000	3.55372	3,595,680	11.20		0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		3,447.32000	3.44732	3,747,540	11.20		0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call		3,491.63000	3.49163	3,535,390	11.19		0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		3,503.14000	3.50314	3,805,160	11.19		0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call		3,522.61000	3.52261	3,565,310	11.20		0.00	0	
Total R2035 Option											0.00	0	15,48	
Total For R2035											310,011,965.05	3,365	133,04	
R2037	On	03/02/2022	Bond Future			10.74028	83.67726	10.68095	84.06126	12.60		0.00	0	118,98
R2037	On	05/05/2022	Bond Future			10.93523	84.66979	10.87350	85.05863	12.25		0.00	0	11,88
R2037	On	04/08/2022	Bond Future			11.14163	81.40420	11.07730	81.79799	12.26		0.00	0	
R2037	On	03/11/2022	Bond Future			11.33646	82.47104	11.26958	82.86982	11.92		0.00	0	
Total R2037 Future											0.00	0	130,80	
R2037	On	03/02/2022	Bond Future	11.47	Put		246.92000	0.24692	361,840	13.98		0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		5,040.63000	5.04063	4,775,150	13.93		0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		259.39000	0.25939	377,910	13.93		0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		5,093.78000	5.09378	4,826,490	13.96		0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		253.08000	0.25308	369,790	13.96		0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		5,147.01000	5.14701	4,877,930	13.98		0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		6,487.45000	6.48745	6,379,480	14.07		0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		698.26000	0.69826	979,130	14.07		0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		6,391.51000	6.39151	6,288,160	14.04		0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		715.90000	0.71590	1,001,390	14.04		0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		6,439.38000	6.43938	6,333,790	14.05		0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		706.95000	0.70695	990,200	14.05		0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		4,180.21000	4.18021	4,208,350	12.74		0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		2,114.48000	2.11448	2,536,410	12.74		0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		760.30000	0.76030	797,270	11.19		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
R2037 On 04/08/2022 Bond Future	10.10	Put			7.10521000	7.10521	7,535,970	11.19		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Call			2,394.07000	2.39407	2,497,830	12.15		0.00	0	
R2037 On 04/08/2022 Bond Future	10.91	Put			3,491.62000	3.49162	3,985,040	12.17		0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Call			3,425.46000	3.42546	3,472,340	12.47		0.00	0	1,00
R2037 On 04/08/2022 Bond Future	10.89	Put			3,556.82000	3.55682	4,054,370	12.15		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Call			2,423.91000	2.42391	2,525,880	12.16		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Put			3,523.96000	3.52396	4,019,720	12.16		0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Put			2,616.23000	2.61623	3,056,900	12.47		0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Call			6,329.71000	6.32971	6,319,250	13.61		0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Put			1,219.46000	1.21946	1,602,790	13.61		0.00	0	1,00
R2037 On 04/08/2022 Bond Future	10.91	Call			2,454.19000	2.45419	2,553,820	12.17		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Call			3,653.30000	3.65330	3,692,370	11.98		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Put			3,352.40000	3.35240	3,790,250	11.98		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Call			3,589.30000	3.58930	3,631,290	11.96		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Put			3,407.55000	3.40755	3,848,320	11.96		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Call			3,621.24000	3.62124	3,661,770	11.97		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Put			3,379.88000	3.37988	3,819,190	11.97		0.00	0	
Total R2037 Option										0.00	0	2,25
Total For R2037										0.00	0	133,05
R2040 On 03/02/2022 Bond Future			10.82107	85.89571	10.75654	86.34685		13.15		12,197,190.82	142	87,90
R2040 On 05/05/2022 Bond Future			11.00877	86.91455	10.94165	87.37131		12.77		0.00	0	8,50
R2040 On 04/08/2022 Bond Future			11.20715	83.42476	11.13722	83.88728		12.80		0.00	0	
R2040 On 03/11/2022 Bond Future			11.39390	84.51838	11.32121	84.98679		12.43		0.00	0	
Total R2040 Future										12,197,190.82	142	96,40
R2040 On 03/02/2022 Bond Future	11.59	Call			5,797.17000	5.79717	5,470,370	14.91		0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Put			245.23000	0.24523	369,570	14.91		0.00	0	
R2040 On 03/02/2022 Bond Future	10.60	Call			1,145.78000	1.14578	1,080,600	12.93		0.00	0	2,00
R2040 On 03/02/2022 Bond Future	10.60	Put			2,255.75000	2.25575	2,641,710	12.93		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Call			5,682.61000	5.68261	5,360,070	14.87		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Put			257.17000	0.25717	385,770	14.87		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Call			5,739.89000	5.73989	5,415,180	14.89		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Put			251.16000	0.25116	377,590	14.89		0.00	0	
R2040 On 05/05/2022 Bond Future	9.82	Call			297.03000	0.29703	283,460	11.35		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	9.82	Put			8,536.44000	8.53644	8,979,630	11.35		0.00	0	
R2040 On 05/05/2022 Bond Future	10.57	Call			1,457.59000	1.45759	1,471,560	12.21		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	11.90	Put			767.09000	0.76709	1,007,330	14.34		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Call			6,990.08000	6.99008	6,771,840	14.37		0.00	0	
R2040 On 05/05/2022 Bond Future	10.57	Put			4,058.08000	4.05808	4,528,810	12.21		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Put			757.61000	0.75761	996,130	14.37		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
R2040	On	05/05/2022	Bond Future	11.92	Call		7,041.25000	7.04125	6,821,140	14.39	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		748.25000	0.74825	984,900	14.39	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		12,825.45000	12.82545	12,449,940	16.47	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		199.17000	0.19917	280,420	16.47	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Call		6,938.95000	6.93895	6,722,430	14.34	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		3,485.58000	3.48558	3,953,950	12.60	0.00	0	
R2040	On	04/08/2022	Bond Future	9.70	Call		352.34000	0.35234	364,660	11.58	0.00	0	40
R2040	On	04/08/2022	Bond Future	9.70	Put		10,818.06000	10.81806	11,292,900	11.58	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		1,837.71000	1.83771	1,894,710	12.18	0.00	0	40
R2040	On	04/08/2022	Bond Future	11.03	Call		2,836.47000	2.83647	2,845,950	12.58	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		3,553.48000	3.55348	4,025,480	12.58	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		2,869.79000	2.86979	2,877,330	12.59	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put		4,822.84000	4.82284	5,342,360	12.18	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		3,519.52000	3.51952	3,989,580	12.59	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		2,903.04000	2.90304	2,908,890	12.60	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		7,900.32000	7.90032	7,731,430	14.30	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		1,051.40000	1.05140	1,345,030	14.30	0.00	0	40
R2040	On	03/11/2022	Bond Future	11.41	Put		3,478.68000	3.47868	3,968,010	12.57	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		3,980.82000	3.98082	4,004,200	12.55	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		3,537.43000	3.53743	4,029,220	12.55	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		4,015.33000	4.01533	4,037,640	12.56	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		3,507.80000	3.50780	3,998,520	12.56	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		4,050.28000	4.05028	4,071,200	12.57	0.00	0	
Total R2040 Option											0.00	0	6,90
Total For R2040											12,197,190.82	142	103,44
R2044	On	03/02/2022	Bond Future			10.85536	82.69360	10.78049	83.22762	13.78	54,412,388.80	658	57,00
R2044	On	05/05/2022	Bond Future			11.03351	83.67449	10.95566	84.21512	13.38	0.00	0	5,70
R2044	On	04/08/2022	Bond Future			11.22146	80.27189	11.14037	80.81931	13.41	0.00	0	
R2044	On	03/11/2022	Bond Future			11.39797	81.32430	11.31371	81.87867	13.03	0.00	0	
Total R2044 Future											54,412,388.80	658	62,70
R2044	On	03/02/2022	Bond Future	11.59	Call		5,705.75000	5.70575	5,356,330	15.69	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		222.37000	0.22237	406,970	15.69	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		5,764.03000	5.76403	5,411,800	15.72	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		216.75000	0.21675	398,540	15.72	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		5,822.35000	5.82235	5,467,270	15.74	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		211.26000	0.21126	390,200	15.74	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		7,004.51000	7.00451	6,733,550	15.08	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		767.32000	0.76732	1,036,990	15.08	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		7,056.20000	7.05620	6,783,120	15.10	0.00	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		757.93000	0.75793	1,025,480	15.10		0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		7,107.93000	7.10793	6,832,730	15.13		0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		748.67000	0.74867	1,014,100	15.13		0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		3,352.53000	3.35253	3,870,010	13.25		0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		3,008.07000	3.00807	2,982,450	13.23		0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		3,419.66000	3.41966	3,941,460	13.23		0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		3,042.78000	3.04278	3,014,880	13.24		0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		3,385.95000	3.38595	3,905,470	13.24		0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		3,077.68000	3.07768	3,047,740	13.25		0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		4,063.97000	4.06397	4,059,720	13.17		0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		3,496.32000	3.49632	4,046,440	13.17		0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		4,099.87000	4.09987	4,093,650	13.18		0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		3,466.87000	3.46687	4,015,020	13.18		0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		4,028.51000	4.02851	4,025,910	13.16		0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		3,526.30000	3.52630	4,078,070	13.16		0.00	0	
Total R2044 Option												0.00	0	
Total For R2044												54,412,388.80	658	62,76
R2048	On	03/02/2022	Bond Future			10.79820	86.13677	10.71812	86.72690	13.50		0.00	0	192,27
R2048	On	05/05/2022	Bond Future			10.96529	82.74293	10.88205	83.34035	13.81		0.00	0	2,03
R2048	On	04/08/2022	Bond Future			11.13934	83.70820	11.05272	84.31302	13.14		0.00	0	
R2048	On	03/11/2022	Bond Future			11.31214	80.38816	11.22205	81.00068	13.45		0.00	0	
Total R2048 Future												0.00	0	194,30
R2048	On	03/02/2022	Bond Future	10.20	Put		4,363.63000	4.36363	4,924,860	12.65		0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		5,549.77000	5.54977	5,134,620	15.11		0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		285.37000	0.28537	460,350	15.11		0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		5,608.87000	5.60887	5,191,070	15.14		0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		278.44000	0.27844	450,770	15.14		0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		5,668.02000	5.66802	5,247,620	15.17		0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		271.67000	0.27167	441,400	15.17		0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Call		1,633.14000	1.63314	1,475,690	13.43		0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Put		1,767.70000	1.76770	2,200,380	13.43		0.00	0	
R2048	On	03/02/2022	Bond Future	10.90	Call		2,470.66000	2.47066	2,236,250	13.75		0.00	0	90
R2048	On	03/02/2022	Bond Future	10.90	Put		1,140.85000	1.14085	1,496,570	13.75		0.00	0	
R2048	On	03/02/2022	Bond Future	11.00	Call		2,946.83000	2.94683	2,674,890	13.92		0.00	0	1,40
R2048	On	03/02/2022	Bond Future	11.00	Put		901.67000	0.90167	1,219,860	13.92		0.00	0	
R2048	On	03/02/2022	Bond Future	10.30	Call		519.55000	0.51955	475,730	12.79		0.00	0	1,30
R2048	On	03/02/2022	Bond Future	10.30	Put		3,723.83000	3.72383	4,270,140	12.79		0.00	0	
R2048	On	03/02/2022	Bond Future	10.40	Call		721.62000	0.72162	662,390	12.97		0.00	0	10
R2048	On	03/02/2022	Bond Future	10.40	Put		3,140.26000	3.14026	3,671,160	12.97		0.00	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
R2048 On 03/02/2022 Bond Future	10.50	Call			970.90000	0.97090	892,440	13.15		0.00	0	
R2048 On 03/02/2022 Bond Future	9.80	Call			67.12000	0.06712	56,100	12.22		0.00	0	
R2048 On 03/02/2022 Bond Future	9.80	Put			7,392.97000	7.39297	7,972,080	12.22		0.00	0	
R2048 On 03/02/2022 Bond Future	10.00	Call			154.93000	0.15493	147,990	12.44		0.00	0	
R2048 On 03/02/2022 Bond Future	10.00	Put			5,792.44000	5.79244	6,375,630	12.44		0.00	0	
R2048 On 03/02/2022 Bond Future	10.20	Call			361.16000	0.36116	332,260	12.65		0.00	0	90
R2048 On 03/02/2022 Bond Future	10.50	Put			2,616.20000	2.61620	3,127,870	13.15		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Put			770.57000	0.77057	1,064,740	15.37		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Call			6,915.60000	6.91560	6,616,960	15.32		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Put			790.25000	0.79025	1,089,030	15.32		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Call			6,968.60000	6.96860	6,667,730	15.35		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Put			780.34000	0.78034	1,076,890	15.35		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Call			7,021.66000	7.02166	6,718,410	15.37		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Call			3,056.78000	3.05678	3,095,190	13.14		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Put			3,428.81000	3.42881	4,072,040	13.14		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			2,985.08000	2.98508	3,028,180	13.12		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			3,499.03000	3.49903	4,146,950	13.12		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Call			3,020.83000	3.02083	3,061,730	13.13		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Put			3,463.77000	3.46377	4,109,490	13.13		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			3,591.30000	3.59130	4,117,660	13.51		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			4,225.98000	4.22598	4,138,020	13.52		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			3,560.41000	3.56041	4,084,970	13.52		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			4,153.19000	4.15319	4,068,220	13.50		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			3,622.72000	3.62272	4,150,270	13.50		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			4,189.37000	4.18937	4,103,210	13.51		0.00	0	
Total R2048 Option										0.00	0	4,60
Total For R2048										0.00	0	198,90
R209 On 03/02/2022 Bond Future			10.51052	71.22045	10.47158	71.43936		12.73		0.00	0	20,10
R209 On 05/05/2022 Bond Future			10.68770	68.92361	10.64728	69.14536		12.94		0.00	0	5,30
R209 On 04/08/2022 Bond Future			10.86981	69.72847	10.82787	69.95299		12.34		0.00	0	
R209 On 03/11/2022 Bond Future			11.05089	67.49902	11.00736	67.72648		12.56		0.00	0	
Total R209 Future										0.00	0	25,50
R209 On 03/02/2022 Bond Future	11.04	Put			362.62000	0.36262	474,460	13.70		0.00	0	
R209 On 03/02/2022 Bond Future	11.02	Call			3,375.49000	3.37549	3,271,400	13.66		0.00	0	
R209 On 03/02/2022 Bond Future	11.02	Put			380.57000	0.38057	495,390	13.66		0.00	0	
R209 On 03/02/2022 Bond Future	11.03	Call			3,419.33000	3.41933	3,313,750	13.68		0.00	0	
R209 On 03/02/2022 Bond Future	11.03	Put			371.53000	0.37153	484,860	13.68		0.00	0	
R209 On 03/02/2022 Bond Future	11.04	Call			3,463.25000	3.46325	3,356,180	13.70		0.00	0	
R209 On 05/05/2022 Bond Future	10.75	Put			1,861.22000	1.86122	2,085,980	12.94		0.00	0	12,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R209	On	05/05/2022	Bond Future	11.43	Call		4,868.84000	4.86884	4,818,920	14.04	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		7,260.87000	7.26087	7,145,680	15.15	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		749.30000	0.74930	921,130	14.04	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		360.53000	0.36053	467,090	15.15	0.00	0	12,00
R209	On	05/05/2022	Bond Future	9.75	Call		394.43000	0.39443	394,040	11.39	0.00	0	8,50
R209	On	05/05/2022	Bond Future	9.75	Put		5,588.85000	5.58885	5,810,210	11.39	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Call		2,422.78000	2.42278	2,425,790	12.94	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		4,909.17000	4.90917	4,858,380	14.06	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		739.31000	0.73931	910,270	14.06	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		4,949.58000	4.94958	4,897,910	14.08	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		729.45000	0.72945	899,530	14.08	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		3,248.27000	3.24827	3,622,410	12.18	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		1,924.57000	1.92457	2,073,120	12.19	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		3,218.07000	3.21807	3,591,140	12.19	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		1,874.65000	1.87465	2,025,760	12.17	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		3,278.48000	3.27848	3,654,110	12.17	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		1,899.64000	1.89964	2,049,260	12.18	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		3,045.76000	3.04576	3,137,340	12.58	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		2,979.60000	2.97960	3,298,640	12.58	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		3,073.30000	3.07330	3,163,930	12.59	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		2,954.86000	2.95486	3,272,950	12.59	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call		3,018.35000	3.01835	3,110,600	12.57	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		3,004.52000	3.00452	3,324,230	12.57	0.00	0	
Total R209 Option											0.00	0	32,60
Total For R209											0.00	0	58,10
R210	On	03/02/2022	Bond Future			212.55227	212.55227	212.78703	212.78703		0.00	0	1,30
R210	On	05/05/2022	Bond Future			212.27212	212.27212	212.51045	212.51045		0.00	0	10
R210	On	04/08/2022	Bond Future			214.92551	214.92551	215.16711	215.16711		0.00	0	
R210	On	03/11/2022	Bond Future			214.74589	214.74589	214.99098	214.99098		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			9.85350	86.26638	9.84039	86.33510	10.02	0.00	0	20,80
R213	On	05/05/2022	Bond Future			10.05416	83.75706	10.04043	83.82687	10.08	0.00	0	
R213	On	04/08/2022	Bond Future			10.26625	84.73787	10.25188	84.80866	9.64	0.00	0	
R213	On	03/11/2022	Bond Future			10.48143	82.31046	10.46639	82.38224	9.76	0.00	0	
Total R213 Future											0.00	0	20,80
R213	On	03/02/2022	Bond Future	8.63	Call		17.68000	0.01768	18,000	8.96	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put		6,689.29000	6.68929	6,758,330	8.96	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put		511.93000	0.51193	621,160	10.62	0.00	0	10

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R213	On	03/02/2022	Bond Future	10.60	Call			4,074.36000	4.07436	4,085,940	11.17	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			210.62000	0.21062	290,920	11.17	0.00	0	4:
R213	On	03/02/2022	Bond Future	10.67	Call			4,383.72000	4.38372	4,387,630	11.28	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			909.49000	0.90949	1,030,320	10.27	0.00	0	4:
R213	On	03/02/2022	Bond Future	10.15	Call			2,252.79000	2.25279	2,299,250	10.48	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			649.24000	0.64924	764,420	10.48	0.00	0	2:
R213	On	03/02/2022	Bond Future	10.17	Call			2,325.35000	2.32535	2,370,770	10.51	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Put			3,877.99000	3.87799	3,983,450	9.35	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call			2,624.87000	2.62487	2,665,380	10.62	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			988.97000	0.98897	1,114,550	10.23	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			1,644.72000	1.64472	1,700,450	10.24	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			968.53000	0.96853	1,092,980	10.24	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			1,676.63000	1.67663	1,731,080	10.25	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			175.72000	0.17572	248,350	11.28	0.00	0	2:
R213	On	03/02/2022	Bond Future	10.00	Call			1,741.18000	1.74118	1,793,290	10.27	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Put			3,533.73000	3.53373	3,651,650	9.42	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call			657.56000	0.65756	738,140	9.86	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			2,037.74000	2.03774	2,187,040	9.86	0.00	0	2:
R213	On	03/02/2022	Bond Future	9.76	Call			1,047.46000	1.04746	1,124,140	10.03	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			619.59000	0.61959	733,730	10.51	0.00	0	2:
R213	On	03/02/2022	Bond Future	9.96	Call			1,613.24000	1.61324	1,670,100	10.23	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			38.20000	0.03820	40,630	8.98	0.00	0	1:
R213	On	03/02/2022	Bond Future	8.80	Put			5,732.46000	5.73246	5,803,610	8.98	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			153.57000	0.15357	190,310	9.35	0.00	0	2:
R213	On	03/02/2022	Bond Future	9.76	Put			1,470.45000	1.47045	1,615,850	10.03	0.00	0	1:
R213	On	03/02/2022	Bond Future	9.98	Put			948.57000	0.94857	1,071,740	10.25	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			196.56000	0.19656	245,760	9.42	0.00	0	4:
R213	On	05/05/2022	Bond Future	10.63	Put			930.49000	0.93049	1,098,840	10.78	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			3,896.67000	3.89667	3,995,170	10.79	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put			917.73000	0.91773	1,086,040	10.79	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			3,932.37000	3.93237	4,031,010	10.80	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			904.94000	0.90494	1,073,390	10.80	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call			3,860.89000	3.86089	3,959,430	10.78	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call			1,565.67000	1.56567	1,738,500	9.38	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put			3,425.40000	3.42540	3,669,020	9.38	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call			1,586.61000	1.58661	1,759,380	9.39	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			3,395.63000	3.39563	3,639,190	9.39	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			1,607.71000	1.60771	1,780,420	9.40	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put			3,366.05000	3.36605	3,609,550	9.40	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put			3,004.47000	3.00447	3,227,650	9.70	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	03/11/2022	Bond Future	10.38	Call		2.63758000	2.63758	2,789,970	9.68	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		3,051.42000	3.05142	3,275,590	9.68	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		2,661.91000	2.66191	2,814,130	9.69	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		3,027.71000	3.02771	3,251,710	9.69	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		2,686.68000	2.68668	2,838,080	9.70	0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											0.00	0	23,7
R214	On	03/02/2022	Bond Future			10.80900	68.38061	10.74954	68.72602	13.65	0.00	0	17,60
R214	On	05/05/2022	Bond Future			10.97747	65.91153	10.91580	66.26128	13.93	0.00	0	4
R214	On	04/08/2022	Bond Future			11.15267	66.68039	11.08866	67.03449	13.27	0.00	0	
R214	On	03/11/2022	Bond Future			11.32669	64.27293	11.26028	64.63158	13.58	0.00	0	
Total R214 Future											0.00	0	18,04
R214	On	03/02/2022	Bond Future	11.39	Call		3,860.21000	3.86021	3,681,510	14.99	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		284.42000	0.28442	451,130	14.99	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		3,906.08000	3.90608	3,725,440	15.01	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		276.91000	0.27691	441,680	15.01	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		3,952.12000	3.95212	3,769,570	15.04	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		269.64000	0.26964	432,500	15.04	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		742.72000	0.74272	955,900	15.27	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		5,173.68000	5.17368	5,035,850	15.29	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		733.00000	0.73300	944,920	15.29	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		5,214.99000	5.21499	5,076,040	15.31	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		723.41000	0.72341	934,210	15.31	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		5,132.43000	5.13243	4,995,860	15.27	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		2,298.46000	2.29846	2,383,590	13.24	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		2,963.03000	2.96303	3,402,260	13.24	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		2,326.22000	2.32622	2,409,660	13.25	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		2,934.37000	2.93437	3,371,910	13.25	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		2,354.35000	2.35435	2,436,080	13.26	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		2,906.16000	2.90616	3,341,990	13.26	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,843.86000	2.84386	3,234,940	13.68	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		3,322.92000	3.32292	3,357,810	13.66	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,892.77000	2.89277	3,286,310	13.66	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		3,351.89000	3.35189	3,385,670	13.67	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,868.11000	2.86811	3,260,540	13.67	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		3,381.21000	3.38121	3,413,640	13.68	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	18,04
Total for Bond										1,864,594,584.12	17,784	1,181,21	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
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	

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 R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 03/02/2022 GOVI			808.16100	808.16100	810.17600	810.17600				0.00	0	98
GOVI On 05/05/2022 GOVI			817.74000	817.74000	819.78200	819.78200				0.00	0	
GOVI On 04/08/2022 GOVI			827.65700	827.65700	829.72500	829.72500				0.00	0	
GOVI On 03/11/2022 GOVI			838.09600	838.09600	840.19200	840.19200				0.00	0	
Total GOVI Future										0.00	0	98
GOVI On 03/02/2022 GOVI	792.74	Call			174,360.00000	17.43600	154,210,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Call			174,260.00000	17.42600	154,110,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Call			174,160.00000	17.41600	154,010,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.23	Call			315,520.00000	31.55200	295,100,000			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			315,420.00000	31.54200	295,000,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			315,320.00000	31.53200	294,900,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			104,450.00000	10.44500	83,770,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Call			104,650.00000	10.46500	83,970,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Call			104,550.00000	10.45500	83,870,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Call			197,620.00000	19.76200	176,660,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Call			197,820.00000	19.78200	176,860,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Call			197,720.00000	19.77200	176,760,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Put			0.00000	0.00000	0,000			0.00	0	
Total GOVI Option										0.00	0	
Total For GOVI										0.00	0	98
Total for GOVI										0.00	0	98
AL37 On 03/02/2022 Index Future			809.48300	809.48300	809.22500	809.22500				0.00	0	
AL37 On 05/05/2022 Index Future			819.07800	819.07800	818.81900	818.81900				0.00	0	
AL37 On 04/08/2022 Index Future			829.01100	829.01100	828.75000	828.75000				0.00	0	
AL37 On 03/11/2022 Index Future			839.46700	839.46700	839.20500	839.20500				0.00	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
Total AL37 Future										0.00	0	
Total For AL37										0.00	0	
AL7T On 03/02/2022 Index Future			921.98400	921.98400	922.56800	922.56800				0.00	0	
AL7T On 05/05/2022 Index Future			932.91200	932.91200	933.50600	933.50600				0.00	0	
AL7T On 04/08/2022 Index Future			944.22600	944.22600	944.82900	944.82900				0.00	0	
AL7T On 03/11/2022 Index Future			956.13600	956.13600	956.74700	956.74700				0.00	0	
Total AL7T Future										0.00	0	
Total For AL7T										0.00	0	
ALBI On 03/02/2022 Index Future			818.81900	818.81900	820.87500	820.87500				0.00	0	19
ALBI On 05/05/2022 Index Future			828.52400	828.52400	830.60700	830.60700				0.00	0	2
ALBI On 04/08/2022 Index Future			838.57200	838.57200	840.68200	840.68200				0.00	0	
ALBI On 03/11/2022 Index Future			849.14900	849.14900	851.28700	851.28700				0.00	0	
Total ALBI Future										0.00	0	22
Total For ALBI										0.00	0	22
IGOV On 03/02/2022 Index Future			304.70500	304.70500	304.20200	304.20200				0.00	0	48
IGOV On 05/05/2022 Index Future			308.39100	308.39100	307.88300	307.88300				0.00	0	
IGOV On 04/08/2022 Index Future			312.20500	312.20500	311.69100	311.69100				0.00	0	
IGOV On 03/11/2022 Index Future			316.21600	316.21600	315.69600	315.69600				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			3.87500	96.12500	3.87500	96.12500				0.00	0	
JIBAR f On 19/01/2022 Jibar Future			3.90500	96.09500	3.92500	96.07500				0.00	0	
JIBAR f On 16/02/2022 Jibar Future			4.16000	95.84000	4.17000	95.83000				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.21000	95.79000	4.23500	95.76500				0.00	0	
JIBAR f On 20/04/2022 Jibar Future			4.52000	95.48000	4.55000	95.45000				0.00	0	
JIBAR f On 18/05/2022 Jibar Future			4.57000	95.43000	4.60000	95.40000				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.83000	95.17000	4.88000	95.12000				0.00	0	7
JIBAR f On 21/09/2022 Jibar Future			5.20500	94.79500	5.25500	94.74500				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			5.68000	94.32000	5.74000	94.26000				0.00	0	6
JIBAR f On 15/03/2023 Jibar Future			5.88500	94.11500	5.99000	94.01000				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			6.16000	93.84000	6.29500	93.70500				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			6.34500	93.65500	6.46500	93.53500				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

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 5Y STND										0.00	0	0
Total for Interest Rate Swap										0.00	0	0
Total for Derivatives :										1,864,594,584.12	17,784	1,183,18
ABCPI3 On 07/12/2023 Spot Bond			2.69000	313.67371	2.69000	313.62587				269,000,000,000.00	100,000,000	50,000,000
Total ABCPI3 SPOT										269,000,000,000.00	100,000,000	50,000,000
Total For ABCPI3										269,000,000,000.00	100,000,000	50,000,000
ABF001 On 13/09/2026 Spot Bond					0.00000	99.99986				0.00	0	0
Total ABF001 SPOT										0.00	0	0
Total For ABF001										0.00	0	0
ABF003 On 18/07/2024 Spot Bond					0.00000	101.55821				0.00	0	0
Total ABF003 SPOT										0.00	0	0
Total For ABF003										0.00	0	0
ABF004 On 30/06/2026 Spot Bond			9.65000	104.39402	9.65000	104.36714				0.00	0	0
Total ABF004 SPOT										0.00	0	0
Total For ABF004										0.00	0	0
ABF005 On 30/06/2031 Spot Bond			11.00000	93.92693	11.00000	94.56414				0.00	0	0
Total ABF005 SPOT										0.00	0	0
Total For ABF005										0.00	0	0
ABF007 On 01/12/2030 Spot Bond					0.00000	100.20165				0.00	0	0
Total ABF007 SPOT										0.00	0	0
Total For ABF007										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond					0.00000	99.93946				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.56172				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.19946				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.30610				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2 On 30/05/2022 Spot Bond					0.00000	100.63279				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 ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	101.90937				0.00	0	279,000,00
Total ABFN22 SPOT										0.00	0	279,000,00
Total For ABFN22										0.00	0	279,000,00
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.33191				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.46952				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.95299				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.76978				0.00	0	170,000,00
Total ABFN28 SPOT										0.00	0	170,000,00
Total For ABFN28										0.00	0	170,000,00
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.86075				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.78556				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.01252				0.00	0	140,000,00
Total ABFN32 SPOT										0.00	0	140,000,00
Total For ABFN32										0.00	0	140,000,00
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.56198				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.55635				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.12653				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.33982				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.80834				0.00	0	324,000,00
Total ABFN37 SPOT										0.00	0	324,000,00
Total For ABFN37										0.00	0	324,000,00
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.63821				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.25958				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.40037				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.26731				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.54072				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.78332				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.80619				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.82256				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	101.07586				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.24214				0.00	0	
Total ABFN47 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 ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.25366				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	101.07343				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.95838				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.09562				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.88460				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.03947				0.00	0	20,500,00
Total ABJ01 SPOT										0.00	0	20,500,00
Total For ABJ01										0.00	0	20,500,00
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.71406				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.10565				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.08850				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.33000	7.33000	7.33000	145.93468				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	29.14871	100.00000	29.08118				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.08000	3.08000	3.08000	153.80058				0.00	0	1,000,00

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 ABN61 SPOT										0.00	0	1,000,00
Total For ABN61										0.00	0	1,000,00
ABN62 On 31/03/2028 Spot Bond			3.90000	3.90000	3.90000	202.19444				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.48000	4.48000	4.48000	228.06042				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.55000	6.55000	6.55000	103.58864				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.80500	7.80500	7.80500	110.79709				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			4.71000	102.83377	4.71000	102.82075				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.08000	104.99140	5.08000	104.97685				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.16000	111.79624	7.16000	111.77452				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.07000	112.82271	8.07000	112.79805				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.52000	109.36716	5.52000	109.35071				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.89500	105.78553	7.89500	105.76290				0.00	0	384,500,00
Total ABS7 SPOT										0.00	0	384,500,00
Total For ABS7										0.00	0	384,500,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.81483	100.00000	12.78615				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABS12 On 07/12/2023 Spot Bond			2.01000	317.71465	2.01000	317.67208			80,400,000,000.00	40,000,000	71,000,000
Total ABSI2 SPOT									80,400,000,000.00	40,000,000	71,000,000
Total For ABSI2									80,400,000,000.00	40,000,000	71,000,000
ABS14 On 31/01/2022 Spot Bond			1.75500	176.75698	1.75500	176.73454			0.00	0	24,000,000
Total ABSI4 SPOT									0.00	0	24,000,000
Total For ABSI4									0.00	0	24,000,000
ABX01 On 10/07/2024 Spot Bond			10.68000	10.68000	10.68000	105.16528			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.88023			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	99.88403			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	99.88849			0.00	0	
Total ACL145 SPOT									0.00	0	
Total For ACL145									0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.65169			0.00	0	
Total ACL185 SPOT									0.00	0	
Total For ACL185									0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	99.88469			0.00	0	
Total ACL193 SPOT									0.00	0	
Total For ACL193									0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	99.88469			0.00	0	
Total ACL194 SPOT									0.00	0	
Total For ACL194									0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	99.88150			0.00	0	
Total ACL201 SPOT									0.00	0	
Total For ACL201									0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	99.88150			0.00	0	
Total ACL202 SPOT									0.00	0	
Total For ACL202									0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	175.73968			0.00	0	
Total ACL203 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 ACL203										0.00	0	
ACL20 On 14/02/2023 Spot Bond					0.00000	177.73676				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	99.89076				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.90609				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.45626				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.69490				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.52386				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.32687				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.35721				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.74501				0.00	315,000,000	105,000,000
Total AGT01 SPOT										0.00	315,000,000	105,000,000
Total For AGT01										0.00	315,000,000	105,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	104.49807				0.00	0	11,329,600,000
Total AGT02 SPOT										0.00	0	11,329,600,000
Total For AGT02										0.00	0	11,329,600,000
AGT03 On 05/06/2025 Spot Bond					0.00000	102.89143				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.64695				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.78707				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.81744				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.10500	100.90581	8.10500	101.68083				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.86320				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.01561				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.20591				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.68020				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.32157				0.00	830,000,000	512,000,000
Total AHF5A2 SPOT										0.00	830,000,000	512,000,000
Total For AHF5A2										0.00	830,000,000	512,000,000
AHF5A On 21/08/2023 Spot Bond			6.24000	108.78129	6.24000	108.76312				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.30162				0.00	0	328,000,000
Total AHF5A4 SPOT										0.00	0	328,000,000
Total For AHF5A4										0.00	0	328,000,000
AHF5B On 21/08/2023 Spot Bond					0.00000	100.33867				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5C On 21/08/2023 Spot Bond					0.00000	100.36144				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.82866				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.47575				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.81081				0.00	0	117,000,00
Total AHF6A2 SPOT										0.00	0	117,000,00
Total For AHF6A2										0.00	0	117,000,00
AHF6B On 21/08/2024 Spot Bond					0.00000	100.33858				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.36134				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.52019				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.47721				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.31580				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.34996				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.34142				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.37271				0.00	0	
Total AHF7C1 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 AHF7C1									0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.36190			0.00	0	
Total AHF7C2 SPOT									0.00	0	
Total For AHF7C2									0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.56542			0.00	0	
Total AHF7D1 SPOT									0.00	0	
Total For AHF7D1									0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.53715			0.00	0	
Total AHF7D2 SPOT									0.00	0	
Total For AHF7D2									0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.32000	107.03605	7.32000	107.01491		1,464,000,000,000.00	200,000,000	10,100,000,00	
Total AIR02 SPOT								1,464,000,000,000.00	200,000,000	10,100,000,00	
Total For AIR02								1,464,000,000,000.00	200,000,000	10,100,000,00	
AIR04 On 29/05/2024 Spot Bond			7.74000	103.69923	7.74000	103.67748		0.00	0	0	
Total AIR04 SPOT								0.00	0	0	
Total For AIR04								0.00	0	0	
AIR05 On 29/05/2030 Spot Bond			11.79000	90.98248	11.79000	90.95369		0.00	0	0	
Total AIR05 SPOT								0.00	0	0	
Total For AIR05								0.00	0	0	
AIRL01 On 30/04/2028 Spot Bond			5.93000	181.31459	5.93000	181.27115		0.00	0	32,000,00	
Total AIRL01 SPOT								0.00	0	32,000,00	
Total For AIRL01								0.00	0	32,000,00	
APF06 On 24/08/2022 Spot Bond					0.00000	100.19085		0.00	0	0	
Total APF06 SPOT								0.00	0	0	
Total For APF06								0.00	0	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.21736		0.00	0	0	
Total APF07 SPOT								0.00	0	0	
Total For APF07								0.00	0	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.76244		0.00	0	0	
Total APF09 SPOT								0.00	0	0	
Total For APF09								0.00	0	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.00003		0.00	0	0	
Total APF10 SPOT								0.00	0	0	
Total For APF10								0.00	0	0	
APF14 On 22/09/2023 Spot Bond					0.00000	99.92387		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 APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.35139				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.64440				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF17 On 21/01/2022 Spot Bond					0.00000	100.86876				0.00	0	
Total APF17 SPOT										0.00	0	
Total For APF17										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.83000	242.45987	4.83000	242.40890				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.33000	210.42810	5.33000	210.38108				0.00	0	123,000,00
Total ASN037 SPOT										0.00	0	123,000,00
Total For ASN037										0.00	0	123,000,00
ASN13 On 31/01/2022 Spot Bond			2.73000	176.53116	2.73000	176.50404				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			2.77500	176.52076	2.77500	176.49342				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.77000	192.51139	4.77000	192.47123				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	99.87176				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN19: On 30/06/2022 Spot Bond					0.00000	101.19960				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.91000	112.64694	4.91000	112.62318				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	99.90042				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	99.89887				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	99.88486				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	104.51723				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.19282				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	99.87215				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	99.89531				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.40715				0.00	78,000,000	85,000,000
Total ASN278 SPOT										0.00	78,000,000	85,000,000
Total For ASN278										0.00	78,000,000	85,000,000
ASN27: On 20/08/2048 Spot Bond					0.00000	100.34547				0.00	42,000,000	14,000,000
Total ASN279 SPOT										0.00	42,000,000	14,000,000
Total For ASN279										0.00	42,000,000	14,000,000
ASN28: On 21/08/2023 Spot Bond					0.00000	100.33753				0.00	0	
Total ASN280 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 ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	99.99970				0.00	0	121,000,00
Total ASN286 SPOT										0.00	0	121,000,00
Total For ASN286										0.00	0	121,000,00
ASN290 On 26/09/2023 Spot Bond					0.00000	101.20045				0.00	24,000,000	61,000,00
Total ASN291 SPOT										0.00	24,000,000	61,000,00
Total For ASN291										0.00	24,000,000	61,000,00
ASN300 On 20/12/2023 Spot Bond					0.00000	99.89189				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN310 On 20/12/2023 Spot Bond					0.00000	100.04469				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN315 On 20/12/2021 Spot Bond					0.00000	99.90418				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN318 On 31/03/2029 Spot Bond			4.57500	4.57500	4.57500	105.67244				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN319 On 28/02/2033 Spot Bond			5.01000	5.01000	5.01000	99.33305				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	99.89775				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN328 On 20/06/2024 Spot Bond					0.00000	99.88278				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN332 On 09/05/2024 Spot Bond					0.00000	100.51785				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN335 On 20/06/2024 Spot Bond					0.00000	99.21040				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN338 On 31/01/2038 Spot Bond			5.02000	111.10438	5.02000	111.08060				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	99.88996				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	99.90036				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	99.88040				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	99.89469				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	99.89469				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.21179				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	99.87297				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	99.89673				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	99.89276				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	100.86297				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	99.97011				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN38: On 15/03/2022 Spot Bond					0.00000	99.97011				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.32406				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	99.89579				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.31010				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	99.94088				0.00	78,000,000	26,000,000
Total ASN399 SPOT										0.00	78,000,000	26,000,000
Total For ASN399										0.00	78,000,000	26,000,000
ASN40: On 20/12/2024 Spot Bond					0.00000	99.89654				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	99.87762				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	100.10761				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	103.18146				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	99.87540				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	99.87115				0.00	0	
Total ASN450 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 ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	99.84950				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.47513				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.46091				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.77236				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.78000				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	103.39345				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	103.09751				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.59043				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.69754				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	99.87766				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.02295				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	121.30512				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	103.02024				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	99.87809				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 15/09/2025 Spot Bond					0.00000	99.98679				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	99.98679				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN498 On 28/09/2025 Spot Bond					0.00000	99.88137				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			9.50000	97.87203	9.50000	97.84721				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			8.68000	97.84702	8.68000	97.82431				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			9.23000	96.41082	9.23000	96.38706				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			9.23000	96.41082	9.23000	96.38706				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 31/07/2022 Spot Bond			9.10000	103.34345	9.10000	103.31847				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	104.05493	11.05000	104.02453				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN53(On 31/07/2024 Spot Bond			11.00000	104.03671	11.00000	104.00644				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.50000	103.85443	10.50000	103.82555				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.50000	103.85443	10.50000	103.82555				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54(On 02/04/2026 Spot Bond					0.00000	101.19461				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54(On 31/01/2030 Spot Bond					0.00000	100.61212				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54(On 28/11/2022 Spot Bond					0.00000	100.53358				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54(On 31/07/2023 Spot Bond			10.60000	103.89090	10.60000	103.86174				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55(On 31/01/2024 Spot Bond			10.47000	102.56799	10.47000	103.81470				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55(On 31/01/2024 Spot Bond			10.55000	103.87267	10.55000	103.84364				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56(On 05/02/2024 Spot Bond					0.00000	100.58420				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56(On 24/04/2025 Spot Bond					0.00000	100.79167				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56(On 04/09/2024 Spot Bond					0.00000	100.11561				0.00	0	
Total ASN569 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 ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	99.51630				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	99.90039				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	99.92190				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.47031				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	100.00003				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	99.83953				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2022 Spot Bond			9.22000	103.35681	9.22000	103.33102				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.89828				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.90234				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.69898				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.74641				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.27822				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	98.16247				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.75133				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2022 Spot Bond					0.00000	101.48672				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.60635				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	99.87195				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.41174				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.62554				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	99.87909				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.27136				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.61770				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	99.87957				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN63 On 20/06/2026 Spot Bond					0.00000	99.86681				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63 On 05/06/2023 Spot Bond					0.00000	100.13042				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	100.73765				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	100.00006				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	100.98622				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	101.38696				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66 On 11/02/2022 Spot Bond					0.00000	100.35215				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN66 On 27/02/2023 Spot Bond					0.00000	100.23541				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66 On 19/08/2025 Spot Bond					0.00000	100.42067				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66 On 02/04/2026 Spot Bond					0.00000	101.15447				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67 On 29/06/2026 Spot Bond					0.00000	101.22628				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	99.87269				0.00	0	
Total ASN681 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 ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	99.86700				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.33489				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	99.73556				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.36749				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.66364				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.71039				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.04751				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.69520				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.88597				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.88502				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	99.89847				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.53246				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN707 On 05/01/2022 Spot Bond					0.00000	101.03792				0.00	0	
Total ASN708 SPOT										0.00	0	
Total For ASN708										0.00	0	
ASN708 On 10/01/2022 Spot Bond					0.00000	101.23301				0.00	0	
Total ASN712 SPOT										0.00	0	
Total For ASN712										0.00	0	
ASN712 On 04/05/2024 Spot Bond					0.00000	100.57728				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN713 On 19/08/2023 Spot Bond					0.00000	100.45299				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN714 On 31/03/2032 Spot Bond					0.00000	101.44513				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN715 On 15/09/2033 Spot Bond					0.00000	99.95721				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN716 On 30/09/2022 Spot Bond					0.00000	100.89415				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN717 On 30/09/2024 Spot Bond					0.00000	101.00333				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN718 On 30/12/2021 Spot Bond					0.00000	100.93146				0.00	0	
Total ASN719 SPOT										0.00	0	
Total For ASN719										0.00	0	
ASN719 On 12/06/2024 Spot Bond					0.00000	100.00005				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN721 On 15/10/2022 Spot Bond					0.00000	100.89510				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ASN72: On 20/01/2022 Spot Bond					0.00000	100.75201			0.00	0	
Total ASN725 SPOT									0.00	0	
Total For ASN725									0.00	0	
ASN72: On 19/01/2022 Spot Bond					0.00000	100.75840			0.00	0	
Total ASN726 SPOT									0.00	0	
Total For ASN726									0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.12094			0.00	0	
Total ASN733 SPOT									0.00	0	
Total For ASN733									0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.68476			0.00	0	
Total ASN735 SPOT									0.00	0	
Total For ASN735									0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.24670			0.00	0	
Total ASN736 SPOT									0.00	0	
Total For ASN736									0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.77859			0.00	0	
Total ASN737 SPOT									0.00	0	
Total For ASN737									0.00	0	
ASN74: On 18/02/2022 Spot Bond					0.00000	100.33103			0.00	0	
Total ASN740 SPOT									0.00	0	
Total For ASN740									0.00	0	
ASN74: On 22/02/2022 Spot Bond					0.00000	100.32877			0.00	0	
Total ASN741 SPOT									0.00	0	
Total For ASN741									0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	99.89072			0.00	0	500,000,00
Total ASN742 SPOT									0.00	0	500,000,00
Total For ASN742									0.00	0	500,000,00
ASN74: On 20/06/2026 Spot Bond					0.00000	99.88882			0.00	0	
Total ASN746 SPOT									0.00	0	
Total For ASN746									0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	100.46144			0.00	0	
Total ASN747 SPOT									0.00	0	
Total For ASN747									0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.32459			0.00	0	
Total ASN748 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 ASN748										0.00	0	
ASN75 On 28/02/2022 Spot Bond					0.00000	100.18937				0.00	0	
Total ASN754 SPOT										0.00	0	
Total For ASN754										0.00	0	
ASN75 On 28/02/2022 Spot Bond					0.00000	100.18474				0.00	0	
Total ASN755 SPOT										0.00	0	
Total For ASN755										0.00	0	
ASN75 On 28/02/2022 Spot Bond					0.00000	100.19115				0.00	0	
Total ASN757 SPOT										0.00	0	
Total For ASN757										0.00	0	
ASN75 On 31/05/2022 Spot Bond					0.00000	100.19074				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN75 On 01/03/2022 Spot Bond					0.00000	100.17152				0.00	0	
Total ASN759 SPOT										0.00	0	
Total For ASN759										0.00	0	
ASN76 On 01/03/2022 Spot Bond					0.00000	100.17481				0.00	0	
Total ASN760 SPOT										0.00	0	
Total For ASN760										0.00	0	
ASN76 On 10/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	95,000,000,000	95,000,000,00	
Total ASN761 SPOT									10,000,000,000,000.00	95,000,000,000	95,000,000,00	
Total For ASN761									10,000,000,000,000.00	95,000,000,000	95,000,000,00	
BAW21 On 24/03/2022 Spot Bond			4.27000	103.43743	4.27000	103.42546			0.00	0	0	
Total BAW21 SPOT									0.00	0	0	
Total For BAW21									0.00	0	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	102.04739	9.30000	102.02204			0.00	0	0	
Total BAW21/R208 SPOT									0.00	0	0	
Total For BAW21/R208									0.00	0	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.06831			0.00	0	0	
Total BAW22 SPOT									0.00	0	0	
Total For BAW22									0.00	0	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.27772			0.00	0	0	
Total BAW28 SPOT									0.00	0	0	
Total For BAW28									0.00	0	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.32661			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 BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	101.00745				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.83000	99.88473	6.83000	99.86630				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.10636				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.35653				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.72553				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.43693				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.65393				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.44000	8.44000	8.44000	105.56703				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.29000	11.29000	11.29000	105.40137				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.51145				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.21713				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.43144				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.43166				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.43035				0.00	0	273,984,60
Total BAYA77 SPOT										0.00	0	273,984,60
Total For BAYA77										0.00	0	273,984,60
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.88609				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	102.61655				0.00	0	587,224,50
Total BAYA79 SPOT										0.00	0	587,224,50
Total For BAYA79										0.00	0	587,224,50
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.55283				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.75504				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.70389				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.91813				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	101.65311				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.75415				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	101.73885				0.00	0	
Total BAYA86 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 BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.95819				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.70399				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.59868				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.90529				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	101.60356				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.65364				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.60317				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.00648				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	102.39537				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	102.05720				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.00722				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.41676				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	102.10830				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB20 On 30/09/2024 Spot Bond					0.00000	102.00678				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.23500	8.23500	8.23500	100.67214				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.65436				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.64062				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.03017				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.41177				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	99.92572				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.88643				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	77.12746				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL07 On 03/09/2022 Spot Bond			7.23000	106.45228	7.23000	106.43139			37,596,000,000.00	5,200,000,000	2,600,000,000
Total BGL07 SPOT									37,596,000,000.00	5,200,000,000	2,600,000,000
Total For BGL07									37,596,000,000.00	5,200,000,000	2,600,000,000
BGL08 On 03/09/2022 Spot Bond					0.00000	100.20523			0.00	0	
Total BGL08 SPOT									0.00	0	
Total For BGL08									0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	100.49377			0.00	0	
Total BGL15 SPOT									0.00	0	
Total For BGL15									0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.38102			0.00	0	
Total BGL16 SPOT									0.00	0	
Total For BGL16									0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.01839			0.00	0	
Total BGL17 SPOT									0.00	0	
Total For BGL17									0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.56603			0.00	0	
Total BGL18 SPOT									0.00	0	
Total For BGL18									0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	105.62768			0.00	0	
Total BGL19 SPOT									0.00	0	
Total For BGL19									0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	102.35432			0.00	0	
Total BGT01 SPOT									0.00	0	
Total For BGT01									0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.86455			0.00	0	
Total BID08 SPOT									0.00	0	
Total For BID08									0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.83473			0.00	0	5,000,000,000
Total BID10 SPOT									0.00	0	5,000,000,000
Total For BID10									0.00	0	5,000,000,000
BID11 On 15/11/2023 Spot Bond			5.98000	107.23455	5.98000	107.21710			0.00	0	
Total BID11 SPOT									0.00	0	
Total For BID11									0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.10507			0.00	0	7,000,000,000
Total BID12 SPOT									0.00	0	7,000,000,000

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 BID12										0.00	0	7,000,000,00
BID13 On 14/06/2024 Spot Bond					0.00000	99.64260				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.79771				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.66968				0.00	0	19,000,000,00
Total BID15 SPOT										0.00	0	19,000,000,00
Total For BID15										0.00	0	19,000,000,00
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.77682				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.07739				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.50800				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.39200				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	67.71000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	54.20800				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 18/02/2022 Spot Bond					0.00000	100.27110				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1 On 27/03/2022 Spot Bond					0.00000	100.96589				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.71017				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.34385				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.08253				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.50657				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.84872				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.58416				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.96902				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.54059				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.56235				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.30559				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.41459				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.49160				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	101.16485				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.26361				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.53266				0.00	0	500,000,00
Total CBL30 SPOT										0.00	0	500,000,00
Total For CBL30										0.00	0	500,000,00
CCT01 On 23/06/2023 Spot Bond			7.81000	106.41597	7.81000	106.39370				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.98000	108.13994	7.98000	108.11670				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.58000	109.93266	8.58000	109.90715				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.00000	10.00000	10.00000	104.47203				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.87740				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.70985				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.30150				0.00	0	
Total CGR46 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.32206				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.05175				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.11809				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	108.77555	4.77000	105.85700				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.89200				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.51648				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.09000	109.57917	7.09000	109.55809				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	111.62933	8.70700	113.38500				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.71570				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.79383				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	104.25442				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			10.98000	101.59995	10.98000	101.56996				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond				100.00000	0.00000	109.51100				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/09/2024 Spot Bond			6.50000	116.60695	6.50000	111.42000				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	105.25800				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/09/2022 Spot Bond					0.00000	99.89187				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.42700				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.42320				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 31/01/2022 Spot Bond			2.70000	176.53811	2.70000	176.51112				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.78000	142.01984	5.78000	141.98661				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.22000	140.19971	6.22000	140.16531				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	101.75800				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN464 On 13/03/2022 Spot Bond			6.44000	103.39932	6.44000	103.38136				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	100.08682				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.33934				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	101.36026				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.45615				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										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	
CLN488 On 28/07/2022 Spot Bond			6.24000	105.19260	6.24000	105.17504				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	101.34989				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	99.87327				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	100.24487				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			6.64000	111.20104	6.64000	111.18097				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	101.89409				0.00	0	
Total CLN497 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 CLN497										0.00	0	
CLN50 On 11/10/2022 Spot Bond					0.00000	101.03532				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	101.09533				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.56860				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 24/10/2022 Spot Bond					0.00000	101.19641				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50 On 20/12/2022 Spot Bond					0.00000	100.01721				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51 On 11/10/2022 Spot Bond					0.00000	101.37411				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN51 On 14/11/2022 Spot Bond					0.00000	96.65041				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51 On 15/09/2022 Spot Bond			9.96000	102.44599	9.96000	102.41849				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51 On 30/10/2022 Spot Bond			10.01000	101.21485	10.01000	101.18769				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51 On 25/11/2022 Spot Bond					0.00000	100.31758				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN51 On 30/06/2022 Spot Bond			9.60000	104.37129	9.60000	99.58761				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN52 On 12/03/2023 Spot Bond					0.00000	100.00010				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.22290				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	102.41401	9.20000	102.38856				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.39432				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.07322				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.47545				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.50053				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	100.00010				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	99.88250				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.90913				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.46000	106.83203	9.46000	106.80519				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.95806				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN537 On 25/01/2023 Spot Bond					0.00000	100.74435				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.03927				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	145.93900				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	100.21544				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	101.97961				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			8.93000	107.20716	8.93000	107.18170				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			8.98000	105.13381	8.98000	105.10830				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			9.07000	104.40508	9.07000	104.37950				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	314.18803				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	
CLN556 On 15/11/2023 Spot Bond					0.00000	100.43824				0.00	0	
Total CLN556 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 CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.45385				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.31272				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.15356				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	127.14800				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.49324				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	100.78075	10.19000	100.75735				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.93000	104.86904	8.93000	104.84373				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.53426				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.31292				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.39473				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.11680				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.46285				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57 On 12/11/2025 Spot Bond			9.16000	103.51179	9.16000	103.48619				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	100.47909				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	100.46545				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	99.96924				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57 On 20/06/2024 Spot Bond					0.00000	99.87108				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57 On 18/04/2026 Spot Bond					0.00000	100.87080				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57 On 02/04/2024 Spot Bond					0.00000	101.15255				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58 On 10/05/2024 Spot Bond					0.00000	100.49233				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 30/05/2022 Spot Bond					0.00000	100.20311				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	99.92662				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2022 Spot Bond					0.00000	100.78711				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN585 On 31/05/2022 Spot Bond					0.00000	100.19777				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.02151				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.04654				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	99.98613				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	99.89294				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	100.73009				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.54277				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			4.20000	144.40779	4.20000	117.19120				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.30759				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2022 Spot Bond					0.00000	101.14781				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.30759				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.47119				0.00	0	
Total CLN597 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 CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.08564				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.04229				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	99.89294				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	99.89294				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.37800				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.06981				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.52037				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.42872				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.59134				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.90201				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.33518				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	101.13252	9.32000	101.10722				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.71031				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.40377				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.09636				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.32387				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	100.57598				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	101.05397				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	94.78200				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.76750				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.90392				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	100.29114				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN62(On 28/10/2024 Spot Bond					0.00000	100.65512				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN62(On 28/10/2022 Spot Bond					0.00000	100.65270				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62(On 28/04/2022 Spot Bond					0.00000	100.68051				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN62(On 20/12/2024 Spot Bond					0.00000	95.69700				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62(On 25/01/2023 Spot Bond					0.00000	100.75768				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62(On 25/01/2023 Spot Bond			6.22000	106.40900	6.22000	106.39129				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62(On 19/08/2025 Spot Bond					0.00000	100.44210				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62(On 31/07/2034 Spot Bond					0.00000	90.31426				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62(On 31/07/2034 Spot Bond			12.00000	64.54347	12.00000	85.70756				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62(On 20/11/2022 Spot Bond					0.00000	100.36919				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63(On 19/08/2025 Spot Bond			9.63000	102.59933	9.63000	102.57311				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63(On 19/08/2025 Spot Bond					0.00000	100.44015				0.00	0	
Total CLN631 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 CLN631										0.00	0	
CLN63: On 21/11/2022 Spot Bond					0.00000	100.36892				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63: On 09/10/2034 Spot Bond					0.00000	101.25803				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63: On 09/05/2022 Spot Bond					0.00000	100.57860				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	102.20865				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63: On 21/11/2024 Spot Bond					0.00000	100.32144				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	100.43820				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63: On 19/02/2022 Spot Bond					0.00000	100.46619				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	100.47713				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64: On 17/10/2023 Spot Bond					0.00000	100.79217				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64: On 21/11/2024 Spot Bond					0.00000	100.32315				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	99.89497				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64: On 29/01/2022 Spot Bond					0.00000	100.68523				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	99.89479				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.59590				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.20816				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.43820				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.35361				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.43820				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN653 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	
CLN654 On 22/03/2030 Spot Bond					0.00000	96.47100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.60494				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.30872				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.96714				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN66 On 20/06/2023 Spot Bond					0.00000	100.61700				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	99.76300				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	117.11700				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	141.25700				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	100.43323				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	101.30547				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	100.52379				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66 On 02/05/2023 Spot Bond					0.00000	104.93806				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN66 On 18/09/2024 Spot Bond					0.00000	101.31911				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67 On 27/02/2023 Spot Bond					0.00000	100.23844				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.48362				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 09/03/2022 Spot Bond					0.00000	100.05953				0.00	0	
Total CLN672 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 CLN672										0.00	0	
CLN67: On 31/01/2025 Spot Bond			4.25785	148.53715	4.25785	120.68883				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67: On 31/01/2025 Spot Bond			4.25785	148.53715	4.25785	120.68961				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	100.49334				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	100.51925				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67: On 21/12/2026 Spot Bond					0.00000	101.30184				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68: On 28/02/2023 Spot Bond					0.00000	100.57383				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68: On 19/08/2025 Spot Bond					0.00000	100.50176				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68: On 07/12/2023 Spot Bond					0.00000	100.08906				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	101.24291				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	101.27925				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68: On 12/02/2025 Spot Bond					0.00000	100.71832				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68: On 21/12/2026 Spot Bond					0.00000	101.52888				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.52868				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	101.33590				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2022 Spot Bond					0.00000	101.16040				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.33603				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.51876				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.71029				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.16605				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.64739				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.18972				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.41518				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	85.70686				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN704 On 12/02/2025 Spot Bond					0.00000	100.89187				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.28500				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.53220				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.00005				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	101.30397				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.65274				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.89903				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	99.98822				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	100.39067				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.31305				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.31305				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.31305				0.00	0	
Total CLN716 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 CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.67876				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.00003				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.66320				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.98961				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.17033				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.70893				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.20182				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.20182				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.20182				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.22452				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.22452				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.22452				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN73(On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.24238				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN73 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.29607				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN73 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.94450				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN73 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	
CLN73 On 11/09/2026 Spot Bond					0.00000	100.00004				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN73 On 12/09/2022 Spot Bond					0.00000	100.52131				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN73 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	95.88050				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN73 On 20/06/2023 Spot Bond					0.00000	101.46715				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN73 On 20/12/2023 Spot Bond					0.00000	101.53605				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN73 On 20/06/2026 Spot Bond					0.00000	107.90700				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN74 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	94.49663				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN74 On 19/08/2025 Spot Bond					0.00000	100.43171				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74 On 31/03/2032 Spot Bond					0.00000	101.46572				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	100.59651				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	98.00300				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	101.00239				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74 On 28/02/2024 Spot Bond					0.00000	100.25836				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74 On 21/12/2021 Spot Bond					0.00000	101.33598				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	100.72907				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN74 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	
CLN75 On 11/09/2026 Spot Bond					0.00000	100.00005				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	101.04238				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 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 CLN752										0.00	0	
CLN75: 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	
CLN75: On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.70151				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75: On 31/01/2030 Spot Bond					0.00000	100.00676				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN75: 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	
CLN75: 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	
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	102.26914				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76: On 20/06/2026 Spot Bond					0.00000	102.20035				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76: On 22/04/2026 Spot Bond					0.00000	101.34794				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	100.59610				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76: On 21/07/2027 Spot Bond					0.00000	100.70488				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	94.18103				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.70151				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 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	
CLN767 On 23/09/2026 Spot Bond					0.00000	99.82969				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.92760				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	99.14102				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	82.19445				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	88.63791				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.25343				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.75870				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.95000	6.95000	6.95000	113.87495				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN776 On 31/05/2026 Spot Bond					0.00000	100.22921				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN777 On 31/08/2024 Spot Bond					0.00000	102.27561				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN778 On 31/08/2026 Spot Bond					0.00000	100.27825				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.46874				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	100.41062				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	103.32481				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.36624				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.31456				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	100.30457				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	100.27381				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 21/12/2027 Spot Bond					0.00000	100.16422				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN787 On 30/09/2026 Spot Bond					0.00000	100.14255				0.00	0	
Total CLN787 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 CLN787										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.23500	100.69446	8.23500	100.67214				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.54000	106.69634	7.54000	106.67465			1,508,000,000,000.00	200,000,000	13,100,000,00	
Total COJ05 SPOT									1,508,000,000,000.00	200,000,000	13,100,000,00	
Total For COJ05									1,508,000,000,000.00	200,000,000	13,100,000,00	
COJ08 On 22/06/2026 Spot Bond			10.20000	104.21350	10.20000	104.18518			0.00	0	100,000,00	
Total COJ08 SPOT									0.00	0	100,000,00	
Total For COJ08									0.00	0	100,000,00	
COJG0 On 09/06/2024 Spot Bond			6.53000	108.39073	6.53000	108.37159			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			7.07500	104.27284	7.07500	104.25292			0.00	0		
Total COT01 SPOT									0.00	0	0	
Total For COT01									0.00	0	0	
COT02 On 03/04/2028 Spot Bond			11.99000	94.21987	11.99000	94.18974			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			10.58000	95.07229	10.58000	95.04536			0.00	0	75,000,000,00	
Total COT03 SPOT									0.00	0	75,000,000,00	
Total For COT03									0.00	0	75,000,000,00	
CPV01 On 30/06/2029 Spot Bond			9.44000	9.44000	9.44000	110.17182			0.00	0		
Total CPV01 SPOT									0.00	0	0	
Total For CPV01									0.00	0	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.93061			0.00	0		
Total DENG88 SPOT									0.00	0	0	
Total For DENG88									0.00	0	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.80739			0.00	0		
Total DENG99 SPOT									0.00	0	0	
Total For DENG99									0.00	0	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	0.00000			0.00	0		
Total DNG103 SPOT									0.00	0	0	
Total For DNG103									0.00	0	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	99.74236			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.31639				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.31354				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.33000	9.33000	9.33000	103.47059				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.73894				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.34151				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.59500	106.82169	6.59500	106.80286			1,319,000,000,000.00	200,000,000	100,000,000	
Total DV23 SPOT									1,319,000,000,000.00	200,000,000	100,000,000	
Total For DV23									1,319,000,000,000.00	200,000,000	100,000,000	
DV23/R On 27/02/2023 Spot Bond			100.00000	46.62151	100.00000	46.51889			0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	46.62151	100.00000	46.51889			0.00	0		
Total DV23/R2023 SPOT									0.00	0		
Total For DV23/R2023									0.00	0		
DV24 On 18/02/2024 Spot Bond			7.02000	108.39772	7.02000	108.37740			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	103.08070	9.69000	103.05419			0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	103.08070	9.69000	103.05419			0.00	0		
Total DV24/R2023 SPOT									0.00	0		
Total For DV24/R2023									0.00	0		
DV29 On 18/02/2029 Spot Bond			11.89500	94.69767	11.89500	94.66793			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	103.20991	10.10000	103.18227			0.00	0		
DV29/R On 18/02/2029 Spot Bond			10.10000	103.20991	10.10000	103.18227			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	101.04938				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	100.09476				0.00	0	1,400,000,00
Total DVF22B SPOT										0.00	0	1,400,000,00
Total For DVF22B										0.00	0	1,400,000,00
DVF22i On 24/10/2022 Spot Bond					0.00000	100.80090				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.69814				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.03581				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.86305				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.58717				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2i On 31/05/2024 Spot Bond					0.00000	98.40123				0.00	0	300,000,00
Total DVFB25 SPOT										0.00	0	300,000,00
Total For DVFB25										0.00	0	300,000,00
DVFB2i On 31/05/2026 Spot Bond					0.00000	100.57833				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2i On 31/01/2023 Spot Bond					0.00000	100.53974				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2i On 31/01/2025 Spot Bond					0.00000	96.44149				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.57197				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.66461				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.38123				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.35000	103.50952	5.35000	103.49455				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.55000	109.48427	6.55000	109.46478				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.09000	111.63353	5.09000	111.60920				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.91000	99.93199	4.91000	99.91092				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	138.67799	2.25000	138.65860				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.10000	146.99034	4.10000	146.96225				0.00	0	94,000,00
Total EL28 SPOT										0.00	0	94,000,00
Total For EL28										0.00	0	94,000,00
EL29 On 19/11/2029 Spot Bond			4.05300	133.52050	4.05300	133.49514				0.00	0	87,000,00
Total EL29 SPOT										0.00	0	87,000,00
Total For EL29										0.00	0	87,000,00
EL30 On 29/07/2030 Spot Bond			4.09500	130.50000	4.09500	130.47532				0.00	0	108,000,00
Total EL30 SPOT										0.00	0	108,000,00
Total For EL30										0.00	0	108,000,00
EL31 On 02/06/2031 Spot Bond			4.78000	113.56235	4.78000	113.53866				0.00	0	55,000,00
Total EL31 SPOT										0.00	0	55,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EL31										0.00	0	55,000,00
EL36 On 31/01/2036 Spot Bond			4.88000	102.05679	4.88000	102.03535				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	138.67799	2.25000	138.65860				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	181.26580				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	178.36206				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	138.09477				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	136.99843				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	134.80719				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	125.25970				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	126.51839				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	121.22660				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	123.25216				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.66500	101.89449	9.66500	101.86793				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.61000	11.61000	11.61000	94.19035				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.66000	11.66000	11.66000	98.75555				0.00	0	666,666,6€
Total EMM05 SPOT										0.00	0	666,666,6€
Total For EMM05										0.00	0	666,666,6€
EMM06 On 23/06/2025 Spot Bond			9.73000	9.73000	9.73000	100.64264				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.73000	9.73000	9.73000	106.25645				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.66000	11.66000	11.66000	79.38906				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.94000	10.94000	10.94000	98.98954				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.66000	11.66000	11.66000	93.06035				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.12812				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF017 On 07/09/2023 Spot Bond					0.00000	100.08985				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	99.99978				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.00004				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.48757				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.18164				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.23167				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.09543				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.00001				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.43851				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.15025				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.15426				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.81053				0.00	0	
Total EQT004 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	100.04589				0.00	200,000,000	100,000,00
Total EQT005 SPOT										0.00	200,000,000	100,000,00
Total For EQT005										0.00	200,000,000	100,000,00
EQT00: On 30/10/2023 Spot Bond					0.00000	100.60683				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	99.87034				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.95709				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00: On 11/11/2022 Spot Bond					0.00000	100.39081				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	100.41177				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B: On 17/05/2022 Spot Bond					0.00000	100.36068				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B: On 17/08/2022 Spot Bond					0.00000	100.34298				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C: On 17/05/2022 Spot Bond					0.00000	100.38893				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C: On 17/08/2022 Spot Bond					0.00000	100.34651				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	100.36417				0.00	51,000,000	17,000,00
Total ERSA25 SPOT										0.00	51,000,000	17,000,00
Total For ERSA25										0.00	51,000,000	17,000,00
ERSA2: On 17/05/2022 Spot Bond					0.00000	100.33736				0.00	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 ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.32884				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.38182				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.87000	108.23798	5.87000	108.22096				0.00	0	
Total ES23 SPOT										0.00	0	
Total For ES23										0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.83711	10.00000	103.80958				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.73000	98.45501	8.73000	98.43189			797,827,716,000.00		91,389,200	2,696,164,400
Total ES26 SPOT									797,827,716,000.00		91,389,200	2,696,164,400
Total For ES26									797,827,716,000.00		91,389,200	2,696,164,400
ES26/R On 02/04/2026 Spot Bond			7.85000	101.55619	7.85000	101.53470				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.35000	77.18745	11.31000	77.37490			1,087,713,630,000.00		95,833,800	501,814,000
Total ES33 SPOT									1,087,713,630,000.00		95,833,800	501,814,000
Total For ES33									1,087,713,630,000.00		95,833,800	501,814,000
ES33/R On 15/09/2033 Spot Bond			7.50000	101.84739	7.50000	101.82668				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.77000	76.06731	11.71000	76.40852			697,833,884,000.00		59,289,200	1,360,362,400
Total ES42 SPOT									697,833,884,000.00		59,289,200	1,360,362,400
Total For ES42									697,833,884,000.00		59,289,200	1,360,362,400
ES42/R On 25/04/2042 Spot Bond			8.50000	101.15001	8.50000	101.12689				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.04888				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EXX05 On 13/06/2024 Spot Bond					0.00000	100.84717				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	99.88994				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.41003				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.32149				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.38432				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.40326				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.66698				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.18177				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.32432				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.57201				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.61330				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.52199				0.00	0	
Total FRB17 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 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	102.67772				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	103.03235				0.00	0	200,000,00
Total FRB23 SPOT										0.00	0	200,000,00
Total For FRB23										0.00	0	200,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	104.23322				0.00	18,400,000,000	16,090,000,00
Total FRB24 SPOT										0.00	18,400,000,000	16,090,000,00
Total For FRB24										0.00	18,400,000,000	16,090,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	103.33822				0.00	0	15,550,000,00
Total FRB25 SPOT										0.00	0	15,550,000,00
Total For FRB25										0.00	0	15,550,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.77739				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.25000	107.43352	8.25000	107.40966				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.39609				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.81704				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.23000	100.96770	8.23000	100.94533				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.29998				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB122 On 31/01/2022 Spot Bond			2.16000	176.66312	2.16000	176.63872			129,600,000,000.00		60,000,000	35,000,00

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 FRBI22 SPOT									129,600,000,000.00	60,000,000	35,000,000
Total For FRBI22									129,600,000,000.00	60,000,000	35,000,000
FRBI23 On 07/12/2023 Spot Bond			2.47000	314.97381	2.47000	314.92765			197,600,000,000.00	80,000,000	106,000,000
Total FRBI23 SPOT									197,600,000,000.00	80,000,000	106,000,000
Total For FRBI23									197,600,000,000.00	80,000,000	106,000,000
FRBI25 On 31/01/2025 Spot Bond			3.09500	3.09500	3.09500	153.73179			0.00	0	
Total FRBI25 SPOT									0.00	0	
Total For FRBI25									0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.96000	201.54379	3.96000	201.50613			0.00	0	372,000,000
Total FRBI28 SPOT									0.00	0	372,000,000
Total For FRBI28									0.00	0	372,000,000
FRBI29 On 31/03/2029 Spot Bond			4.52000	4.52000	4.52000	106.05789			0.00	0	
Total FRBI29 SPOT									0.00	0	
Total For FRBI29									0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.93000	4.93000	4.93000	218.48903			0.00	0	
Total FRBI33 SPOT									0.00	0	
Total For FRBI33									0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.06000	96.53582	5.06000	96.51495			0.00	0	
Total FRBI46 SPOT									0.00	0	
Total For FRBI46									0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.05000	98.47562	5.05000	98.45449			0.00	0	
Total FRBI50 SPOT									0.00	0	
Total For FRBI50									0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			6.88055	6.88055	6.88055	82.50324			0.00	0	
Total FRBZ02 SPOT									0.00	0	
Total For FRBZ02									0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			6.94375	6.94375	6.94375	81.71356			0.00	0	
Total FRBZ03 SPOT									0.00	0	
Total For FRBZ03									0.00	0	
FRC169 On 31/01/2025 Spot Bond			4.38000	4.38000	4.38000	147.97208			0.00	0	
Total FRC169 SPOT									0.00	0	
Total For FRC169									0.00	0	
FRC178 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC18: On 06/08/2023 Spot Bond					0.00000	96.87995				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.81000	176.51267	2.81000	176.48515				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.67000	176.31400	3.67000	176.28241				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	99.98484				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	102.47180				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.97862				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.69749				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	103.52020				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.32436				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.46710				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	115.17850				0.00	0	
Total FRC282 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 FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.63633				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.31951				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	113.12715				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.27629				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	102.04243				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.41183				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.41944				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.81793				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	102.29538				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	102.59284				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.25390				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.56645				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.20666				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	101.63312				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	101.24867				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	101.43941				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	101.58195				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	100.29868				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	99.96693				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.70707				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	101.42102				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.58173				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	101.75061				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC324 On 20/06/2026 Spot Bond					0.00000	101.45531				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC325 On 02/04/2024 Spot Bond					0.00000	101.00914				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC326 On 20/12/2022 Spot Bond					0.00000	102.26602				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC327 On 30/09/2022 Spot Bond					0.00000	101.00338				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	100.21453				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.48476				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.84603				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC331 On 31/05/2024 Spot Bond					0.00000	100.67979				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC332 On 25/04/2023 Spot Bond					0.00000	102.89592				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC333 On 07/12/2023 Spot Bond					0.00000	100.55223				0.00	0	
Total FRC333 SPOT										0.00	0	
Total For FRC333										0.00	0	
FRC334 On 20/02/2024 Spot Bond					0.00000	100.77721				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	101.87598				0.00	0	
Total FRC341 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 FRC341										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	101.29049				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 15/10/2022 Spot Bond					0.00000	100.91034				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	101.70105				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	102.40947				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.97054				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.83498				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2022 Spot Bond					0.00000	100.75248				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	100.22936				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	101.11566				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.84866				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	100.93993				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.85152				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.85937				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2022 Spot Bond					0.00000	100.55780				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC358 On 14/11/2022 Spot Bond					0.00000	100.70896				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	100.91071				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.72427				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2022 Spot Bond					0.00000	101.10872				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.50915				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	100.50681				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	100.74153				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	102.17285				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC368 On 31/05/2024 Spot Bond					0.00000	100.24548				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	103.77577				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	103.78719				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.85247				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC373 On 25/04/2023 Spot Bond					0.00000	100.84847				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC374 On 20/06/2026 Spot Bond					0.00000	103.89238				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC375 On 25/04/2023 Spot Bond					0.00000	101.24248				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	101.87857				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	101.86758				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	101.29911				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	101.49148				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC380 On 16/12/2021 Spot Bond					0.00000	99.94341				0.00	0	
Total FRC380 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 FRC380										0.00	0	
FRC38 On 20/12/2026 Spot Bond					0.00000	100.67058				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.45000	3.45000	3.45000	176.33422				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			3.39000	3.39000	3.39000	176.34836				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			3.40000	3.40000	3.40000	176.34600				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.50500	104.31869	4.50500	104.29762				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.76000	114.79215	4.76000	114.76840				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.71878				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.31464				0.00	0	270,000,00
Total FRJ22 SPOT										0.00	0	270,000,00
Total For FRJ22										0.00	0	270,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.32086				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.03054				0.00	0	570,000,00
Total FRJ24 SPOT										0.00	0	570,000,00
Total For FRJ24										0.00	0	570,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.58749				0.00	0	450,000,00
Total FRJ25 SPOT										0.00	0	450,000,00
Total For FRJ25										0.00	0	450,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.20069				0.00	0	490,000,00

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 FRJ26 SPOT										0.00	0	490,000,00
Total For FRJ26										0.00	0	490,000,00
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.53405				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.15146				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.24635				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.17161				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.23800	4.23800	4.23800	104.39589				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.73000	4.73000	4.73000	115.20331				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.23871				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.64493				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.87000	113.21428	4.87000	113.19051				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.78000	221.67167	4.78000	221.62537				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.01000	111.24354	5.01000	111.21979				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS112 On 07/12/2033 Spot Bond			4.81000	4.81000	4.81000	220.99382				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.93000	149.98713	3.93000	149.95941				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	131.33991	3.70500	131.31641				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.81000	114.07168	4.81000	114.04792				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.93000	218.53556	4.93000	218.48903				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			4.98000	217.50193	4.98000	217.45536				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.46000	121.96893	3.46000	152.06906				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.01000	216.88459	5.01000	216.83796				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.01000	111.24354	5.01000	111.21979				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.58000	194.58780	4.58000	194.54820				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.76000	101.36439	5.76000	101.34072				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.47000	195.80164	4.47000	195.76238				0.00	0	
Total FRS129 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 FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.53000	195.13848	4.53000	195.09903				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.52000	206.70342	5.52000	206.65619				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.71000	101.98899	5.71000	101.96533				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.01000	5.01000	5.01000	111.21979				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			4.99000	111.52253	4.99000	111.49878				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.34000	197.24735	4.34000	197.20849				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.29000	211.22246	5.29000	211.17547				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.47000	195.80164	4.47000	195.76238				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.47000	195.80164	4.47000	195.76238				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14 On 31/03/2028 Spot Bond			3.87100	202.56545	3.87100	202.52808				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14 On 31/01/2025 Spot Bond			4.23000	148.65968	4.23000	148.63103				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14 On 31/01/2022 Spot Bond			2.51000	176.58206	2.51000	176.55600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.82000	191.96919	4.82000	191.92888				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.86000	191.53670	4.86000	191.49628				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.20000	148.79179	4.20000	148.76322				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.33500	197.30321	4.33500	197.26437				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.87000	4.87000	4.87000	191.38830				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 01/08/2022 Spot Bond					0.00000	6.38403				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.80744				0.00	0	170,000,0€
Total FRS171 SPOT										0.00	0	170,000,0€
Total For FRS171										0.00	0	170,000,0€
FRS171 On 16/10/2024 Spot Bond					0.00000	100.89141				0.00	0	212,000,0€
Total FRS172 SPOT										0.00	0	212,000,0€
Total For FRS172										0.00	0	212,000,0€
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	101.29480				0.00	75,000,000	214,000,0€
Total FRS180 SPOT										0.00	75,000,000	214,000,0€
Total For FRS180										0.00	75,000,000	214,000,0€
FRS180 On 27/09/2025 Spot Bond					0.00000	101.28007				0.00	0	167,000,0€
Total FRS182 SPOT										0.00	0	167,000,0€
Total For FRS182										0.00	0	167,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRS184 On 16/11/2023 Spot Bond					0.00000	213.23153			0.00	0	
Total FRS184 SPOT									0.00	0	
Total For FRS184									0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	156.32234			0.00	0	
Total FRS186 SPOT									0.00	0	
Total For FRS186									0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	201.21374			0.00	0	
Total FRS187 SPOT									0.00	0	
Total For FRS187									0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	49.75507			0.00	0	
Total FRS194 SPOT									0.00	0	
Total For FRS194									0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.49453			0.00	0	
Total FRS197 SPOT									0.00	0	
Total For FRS197									0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.57201			0.00	87,000,000	29,000,000
Total FRS199 SPOT									0.00	87,000,000	29,000,000
Total For FRS199									0.00	87,000,000	29,000,000
FRS200 On 12/08/2025 Spot Bond					0.00000	100.45812			0.00	39,000,000	13,000,000
Total FRS200 SPOT									0.00	39,000,000	13,000,000
Total For FRS200									0.00	39,000,000	13,000,000
FRS201 On 06/08/2025 Spot Bond					0.00000	100.27187			0.00	78,000,000	26,000,000
Total FRS201 SPOT									0.00	78,000,000	26,000,000
Total For FRS201									0.00	78,000,000	26,000,000
FRS206 On 14/10/2025 Spot Bond					0.00000	100.91580			0.00	48,000,000	16,000,000
Total FRS206 SPOT									0.00	48,000,000	16,000,000
Total For FRS206									0.00	48,000,000	16,000,000
FRS209 On 18/11/2024 Spot Bond					0.00000	100.33872			0.00	0	0
Total FRS209 SPOT									0.00	0	0
Total For FRS209									0.00	0	0
FRS217 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
FRS218 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

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 FRS218										0.00	0	
FRS21: On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22: On 20/12/2024 Spot Bond					0.00000	101.12221				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22: On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22: On 06/07/2022 Spot Bond					0.00000	101.92466				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22: On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22: On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22: On 21/12/2027 Spot Bond					0.00000	101.29049				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22: On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22: On 31/07/2022 Spot Bond					0.00000	101.17406				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22: On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23: On 14/08/2027 Spot Bond					0.00000	100.43132				0.00	0	117,000,00
Total FRS230 SPOT										0.00	0	117,000,00
Total For FRS230										0.00	0	117,000,00
FRS23: On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	104.14822				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	110.99444				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	101.41913				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	100.48648				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	76.09100				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.09811				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	121.06761				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24 On 20/12/2021 Spot Bond					0.00000	100.84631				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	101.36464				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	100.54445				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.54568				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	104.41550				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.54200				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.15973				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	

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 FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	122.08268				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25 On 24/03/2022 Spot Bond					0.00000	102.48402				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.81729				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.26177				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS26 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	101.32643				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	122.34408				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	101.33660				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27 On 05/07/2022 Spot Bond					0.00000	119.76191				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS270 On 14/07/2022 Spot Bond					0.00000	102.03774				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS271 On 21/07/2022 Spot Bond					0.00000	114.44083				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS272 On 31/03/2032 Spot Bond					0.00000	101.32845				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 18/08/2022 Spot Bond					0.00000	100.31218				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	101.67999				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.80876				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	101.91070				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	101.07018				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 13/01/2022 Spot Bond					0.00000	100.66717				0.00	0	
Total FRS283 SPOT										0.00	0	
Total For FRS283										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS284 On 28/02/2031 Spot Bond			9.53500	9.53500	9.53500	102.55402				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS285 On 28/02/2031 Spot Bond			9.53500	9.53500	9.53500	102.55402				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS286 On 25/10/2026 Spot Bond					0.00000	100.73090				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS287 On 14/02/2022 Spot Bond					0.00000	102.92165				0.00	0	
Total FRS287 SPOT										0.00	0	
Total For FRS287										0.00	0	
FRS288 On 13/11/2023 Spot Bond					0.00000	100.59092				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS289 On 31/01/2030 Spot Bond			10.84900	10.84900	10.84900	95.77499				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS290 On 03/03/2022 Spot Bond					0.00000	100.13334				0.00	0	
Total FRS290 SPOT										0.00	0	
Total For FRS290										0.00	0	
FRS291 On 12/02/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			200,000,000,000,000.00	22,000,000,000	22,000,000,000	
Total FRS291 SPOT									10,000,000,000,000.00	22,000,000,000	22,000,000,000	
Total For FRS291									10,000,000,000,000.00	22,000,000,000	22,000,000,000	
FRS36 On 07/12/2023 Spot Bond			2.27000	2.27000	2.27000	316.11713				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.01000	317.71465	2.01000	317.67208				0.00	0	146,000,000
Total FRS37 SPOT										0.00	0	146,000,000
Total For FRS37										0.00	0	146,000,000
FRS43 On 07/12/2023 Spot Bond			2.01000	2.01000	2.01000	317.67208				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.75000	176.75815	1.75000	176.73571				0.00	0	
Total FRS46 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 FRS46									0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.75000	176.75815	1.75000	176.73571			0.00	0	
Total FRS51 SPOT									0.00	0	
Total For FRS51									0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.56838			0.00	0	
Total FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.71000	106.66824	4.71000	106.64632			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.30000	72.21515	4.30000	112.74010			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.35000	3.35000	3.35000	152.56790			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.63000	3.63000	3.63000	151.30195			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.07000	3.07000	3.07000	311.39362			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.56000	5.56000	5.56000	104.74790			0.00	0	210,000,00
Total FRX23 SPOT									0.00	0	210,000,00
Total For FRX23									0.00	0	210,000,00
FRX24 On 10/12/2024 Spot Bond			6.83000	110.55475	6.83000	110.53436			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.21000	111.68197	7.21000	111.66048			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.68000	109.09881	7.68000	109.07622		153,600,000,000.00		20,000,000	10,000,00
Total FRX26 SPOT								153,600,000,000.00		20,000,000	10,000,00
Total For FRX26								153,600,000,000.00		20,000,000	10,000,00
FRX27 On 07/03/2027 Spot Bond			7.79000	112.88378	7.79000	112.85995			0.00	0	200,000,00

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 FRX27 SPOT										0.00	0	200,000,00
Total For FRX27										0.00	0	200,000,00
FRX28 On 26/07/2028 Spot Bond			8.24000	113.30291	8.24000	113.27804				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.70000	109.61313	8.70000	109.58776			348,000,000,000.00		40,000,000	315,000,00
Total FRX30 SPOT									348,000,000,000.00		40,000,000	315,000,00
Total For FRX30									348,000,000,000.00		40,000,000	315,000,00
FRX31 On 21/02/2031 Spot Bond			8.95000	106.34051	8.95000	106.31521			0.00		0	265,000,00
Total FRX31 SPOT									0.00		0	265,000,00
Total For FRX31									0.00		0	265,000,00
FRX32 On 31/03/2032 Spot Bond			9.25000	110.45591	9.25000	110.42847			0.00		0	
Total FRX32 SPOT									0.00		0	
Total For FRX32									0.00		0	
FRX45 On 14/04/2045 Spot Bond			10.50000	79.69495	10.50000	79.67255			0.00		0	
Total FRX45 SPOT									0.00		0	
Total For FRX45									0.00		0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.22057			0.00		0	
Total FS6A2 SPOT									0.00		0	
Total For FS6A2									0.00		0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.53502			0.00		0	
Total FS6A3 SPOT									0.00		0	
Total For FS6A3									0.00		0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.30331			0.00		0	
Total FS6B1 SPOT									0.00		0	
Total For FS6B1									0.00		0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.28902			0.00		0	
Total FS7A2 SPOT									0.00		0	
Total For FS7A2									0.00		0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.29871			0.00		0	
Total FS7A3 SPOT									0.00		0	
Total For FS7A3									0.00		0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.30156			0.00		0	
Total FS7B1 SPOT									0.00		0	
Total For FS7B1									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FST3A1 On 20/10/2022 Spot Bond					0.00000	100.70206				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.74024				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.79014				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.81506				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.33236				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.14040				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	100.46577				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.31570				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.26536				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.26852				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.37078				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.12000	111.10043	4.12000	111.07920				82,400,000,000.00	20,000,000	10,000.00
Total GRL35 SPOT										82,400,000,000.00	20,000,000	10,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRL35										82,400,000,000.00	20,000,000	10,000,000
GRT07 On 21/02/2024 Spot Bond					0.00000	101.08370				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.11900	108.51838	6.11900	108.50041				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.21233				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.69478				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.83000	108.10234	6.83000	108.08239				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.80710				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.66833				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.04238				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.54791				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.06071				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.69842				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.76055				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.63722				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.20503				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.50925				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.38739				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.52165				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.01070				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.06375				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.57663				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.59803				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.88041				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT42 On 20/11/2026 Spot Bond					0.00000	100.31694				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	102.09085				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.73447				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.98101				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.73000				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.27198				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.16058				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.39079				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.21430				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.93127				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.18492				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.52995				0.00	0	
Total HILB08 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 HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.75751				0.00	220,000,000	110,000,000
Total HILB09 SPOT										0.00	220,000,000	110,000,000
Total For HILB09										0.00	220,000,000	110,000,000
HILB10 On 17/03/2022 Spot Bond					0.00000	99.85364				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.17881				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.07510				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	101.13865				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.06772				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.04754				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.61000	314.14566	2.61000	314.09844			2,088,000,000,000.00		800,000,000	491,000,000
Total HWAY23 SPOT									2,088,000,000,000.00		800,000,000	491,000,000
Total For HWAY23									2,088,000,000,000.00		800,000,000	491,000,000
HWAY2 On 07/12/2024 Spot Bond			2.96000	2.96000	2.96000	319.00707			0.00		0	
Total HWAY24 SPOT									0.00		0	
Total For HWAY24									0.00		0	
HWAY3 On 28/08/2030 Spot Bond			10.30500	103.34978	10.30500	103.32157			0.00		0	
Total HWAY30 SPOT									0.00		0	
Total For HWAY30									0.00		0	
HWAY3 On 28/02/2033 Spot Bond			4.83500	78.48012	4.83500	103.86781			0.00		0	10,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
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			11.23000	90.19831	11.23000	90.17153				303,558,130,000.00	27,031,000	3,764,359,100
Total HWAY34 SPOT										303,558,130,000.00	27,031,000	3,764,359,100
Total For HWAY34										303,558,130,000.00	27,031,000	3,764,359,100
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.48558	100.00000	12.45809				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.31000	89.24563	11.31000	89.21895				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	12.48379	100.00000	12.45630				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	100.95156				0.00	0	15,360,000.00
Total HWF11 SPOT										0.00	0	15,360,000.00
Total For HWF11										0.00	0	15,360,000.00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.75494				0.00	0	340,000.00
Total HWF12 SPOT										0.00	0	340,000.00
Total For HWF12										0.00	0	340,000.00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.20697				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.77500	155.23121	2.78000	155.18413				740,804,970,705,000.00	266,956,746,200	528,044,580,000
Total I2025 SPOT										10,804,970,705,000.00	266,956,746,200	528,044,580,000
Total For I2025										10,804,970,705,000.00	266,956,746,200	528,044,580,000
I2029 On 31/03/2029 Spot Bond			3.60000	112.76534	3.65000	112.37000				74,584,541,520,000.00	20,717,928,200	295,323,337,500
Total I2029 SPOT										74,584,541,520,000.00	20,717,928,200	295,323,337,500
Total For I2029										74,584,541,520,000.00	20,717,928,200	295,323,337,500
I2033 On 28/02/2033 Spot Bond			3.97500	109.83430	4.00500	109.49277				671,646,685,410,000.00	168,967,719,600	238,508,129,900
Total I2033 SPOT										671,646,685,410,000.00	168,967,719,600	238,508,129,900
Total For I2033										671,646,685,410,000.00	168,967,719,600	238,508,129,900
I2038 On 31/01/2038 Spot Bond			4.02000	126.11834	4.11000	124.64827				741,519,434,616,000.00	184,457,570,800	398,238,794,000
Total I2038 SPOT										741,519,434,616,000.00	184,457,570,800	398,238,794,000
Total For I2038										741,519,434,616,000.00	184,457,570,800	398,238,794,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
I2046 On 31/03/2046 Spot Bond			4.02000	114.57135	4.06000	113.77944				726,364,192,200,000.00	180,687,610,000	314,005,078,80
Total I2046 SPOT										16,364,192,200,000.00	180,687,610,000	314,005,078,80
Total For I2046										16,364,192,200,000.00	180,687,610,000	314,005,078,80
I2050 On 31/12/2050 Spot Bond			4.10000	116.77665	4.05000	117.84167				296,207,843,960,000.00	72,245,815,600	275,050,824,20
Total I2050 SPOT										16,207,843,960,000.00	72,245,815,600	275,050,824,20
Total For I2050										16,207,843,960,000.00	72,245,815,600	275,050,824,20
IBL101 On 24/05/2022 Spot Bond			5.95500	5.95500	5.95500	101.84568				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.57295				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.73000	313.43806	2.73000	313.38995				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.34141				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.84190				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.47699				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.56794				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.87207				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.23247				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.78800				0.00	0	
Total IBL130 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 IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.43708				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.19339				0.00	12,000,000,000	6,000,000,000
Total IBL133 SPOT										0.00	12,000,000,000	6,000,000,000
Total For IBL133										0.00	12,000,000,000	6,000,000,000
IBL134 On 17/10/2024 Spot Bond					0.00000	100.88615				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.32374				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.93210				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.50226				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.44571				0.00	51,000,000	17,000,000
Total IBL138 SPOT										0.00	51,000,000	17,000,000
Total For IBL138										0.00	51,000,000	17,000,000
IBL141 On 20/02/2023 Spot Bond					0.00000	100.29159				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.41380				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	99.89568				0.00	108,000,000	36,000,000
Total IBL145 SPOT										0.00	108,000,000	36,000,000
Total For IBL145										0.00	108,000,000	36,000,000
IBL147 On 03/07/2025 Spot Bond					0.00000	101.08557				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.23471				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.24443				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	100.32438				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.66530				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.63475				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.65635				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.47983				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.58326				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.47680				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.91004				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.83096				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL167 On 18/05/2024 Spot Bond					0.00000	100.30579				0.00	40,000,000,000	20,000,000,000
Total IBL167 SPOT										0.00	40,000,000,000	20,000,000,000
Total For IBL167										0.00	40,000,000,000	20,000,000,000
IBL168 On 18/05/2026 Spot Bond					0.00000	100.31778				0.00	0	240,000,000
Total IBL168 SPOT										0.00	0	240,000,000
Total For IBL168										0.00	0	240,000,000
IBL177 On 19/07/2024 Spot Bond					0.00000	100.72370				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.74989				0.00	0	1,760,000,000
Total IBL178 SPOT										0.00	0	1,760,000,000
Total For IBL178										0.00	0	1,760,000,000
IBL181 On 25/08/2024 Spot Bond					0.00000	100.25048				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.25906				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.03864				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.04006				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.90510				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.82610				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.59419				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.50035				0.00	0	
Total IBL197 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 IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.46365				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.15353				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.15874				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.25014				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000.00
Total IBL203 SPOT										0.00	0	20,000,000.00
Total For IBL203										0.00	0	20,000,000.00
IBL204 On 09/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	25,000,000.00
Total IBL204 SPOT										0.00	0	25,000,000.00
Total For IBL204										0.00	0	25,000,000.00
IBL205 On 09/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	100,000,000.00
Total IBL205 SPOT										0.00	0	100,000,000.00
Total For IBL205										0.00	0	100,000,000.00
IBL206 On 09/12/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000.00
Total IBL206 SPOT										0.00	0	10,000,000.00
Total For IBL206										0.00	0	10,000,000.00
IBL36 On 31/01/2022 Spot Bond			1.83000	1.83000	1.83000	176.71678				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.66000	110.47080	6.66000	110.45114				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL67 On 31/01/2022 Spot Bond			2.10000	176.67701	2.10000	176.65291				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.03000	105.09600	5.03000	105.08158				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.25714				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG0€ On 24/11/2024 Spot Bond			8.75500	102.54269	8.75500	102.51841			1,751,000,000,000.00	200,000,000	100,000,000	
Total IDCG06 SPOT									1,751,000,000,000.00	200,000,000	100,000,000	
Total For IDCG06									1,751,000,000,000.00	200,000,000	100,000,000	
IDCG0€ On 13/05/2030 Spot Bond			10.21000	106.86404	10.21000	107.05377			0.00	0		
Total IDCG08 SPOT									0.00	0	0	
Total For IDCG08									0.00	0	0	
IDCG11 On 05/12/2026 Spot Bond			9.35000	105.92674	9.35000	105.90015			0.00	0	13,000,000,000	
Total IDCG11 SPOT									0.00	0	13,000,000,000	
Total For IDCG11									0.00	0	13,000,000,000	
IDCG1€ On 26/04/2023 Spot Bond					0.00000	99.98282			0.00	0		
Total IDCG13 SPOT									0.00	0	0	
Total For IDCG13									0.00	0	0	
IDCG1€ On 12/11/2023 Spot Bond					0.00000	99.48913			0.00	0	500,000,000	
Total IDCG15 SPOT									0.00	0	500,000,000	
Total For IDCG15									0.00	0	500,000,000	
IDCG1€ On 12/11/2025 Spot Bond					0.00000	99.07720			0.00	0		
Total IDCG16 SPOT									0.00	0	0	
Total For IDCG16									0.00	0	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.49623			0.00	0		
Total IDCG17 SPOT									0.00	0	0	
Total For IDCG17									0.00	0	0	
IDCG1€ On 12/03/2022 Spot Bond					0.00000	100.00001			0.00	0		
Total IDCG18 SPOT									0.00	0	0	
Total For IDCG18									0.00	0	0	
IDCG1€ On 12/03/2024 Spot Bond					0.00000	98.76545			0.00	0		
Total IDCG19 SPOT									0.00	0	0	
Total For IDCG19									0.00	0	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	99.90610			0.00	0		
Total IDCG21 SPOT									0.00	0	0	
Total For IDCG21									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
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.61168				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.75937				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	99.97130				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.08000	101.76384	8.08000	101.74170				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	103.81163				0.00	0	140,000,00
Total INLV01 SPOT										0.00	0	140,000,00
Total For INLV01										0.00	0	140,000,00
INLV05 On 22/03/2023 Spot Bond					0.00000	102.73849				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.47668				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	97.06721				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	102.15983				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.02332				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.15066				0.00	0	
Total INLV10 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 INLV10										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	99.93997				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	101.20762				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.23005				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.83971				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.13270				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.54093				0.00	15,000,000	5,000,000
Total IPF24 SPOT										0.00	15,000,000	5,000,000
Total For IPF24										0.00	15,000,000	5,000,000
IPF25 On 15/10/2023 Spot Bond					0.00000	100.85736				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.48086				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.48986				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.11211				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.71703				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.09628				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total IPF32 SPOT									0.00	0	
Total For IPF32									0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.00000			0.00	0	
Total IPF33 SPOT									0.00	0	
Total For IPF33									0.00	0	
IPFC36 On 10/02/2022 Spot Bond					0.00000	100.38045			0.00	0	
Total IPFC36 SPOT									0.00	0	
Total For IPFC36									0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.32141			0.00	0	
Total IPFG01 SPOT									0.00	0	
Total For IPFG01									0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	101.00971	2.75000	101.00212			0.00	0	
Total IV017/R212 SPOT									0.00	0	
Total For IV017/R212									0.00	0	
IV019 On 31/03/2028 Spot Bond			5.23000	187.58851	5.23000	187.54707			0.00	0	8,000,00
Total IV019 SPOT									0.00	0	8,000,00
Total For IV019									0.00	0	8,000,00
IV035 On 07/04/2022 Spot Bond					0.00000	102.48389			0.00	0	
Total IV035 SPOT									0.00	0	
Total For IV035									0.00	0	
IV039 On 31/01/2022 Spot Bond			3.25000	3.25000	3.25000	176.38137			0.00	0	78,000,00
Total IV039 SPOT									0.00	0	78,000,00
Total For IV039									0.00	0	78,000,00
IV044 On 31/01/2022 Spot Bond					0.00000	100.86287			0.00	0	
Total IV044 SPOT									0.00	0	
Total For IV044									0.00	0	
IV045 On 31/01/2022 Spot Bond			2.85900	176.50132	2.85900	176.47360		171,540,000,000.00		60,000,000	80,000,00
Total IV045 SPOT								171,540,000,000.00		60,000,000	80,000,00
Total For IV045								171,540,000,000.00		60,000,000	80,000,00
IV046 On 21/06/2022 Spot Bond					0.00000	101.18821			0.00	0	
Total IV046 SPOT									0.00	0	
Total For IV046									0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	105.09601			0.00	0	
Total IV050 SPOT									0.00	0	
Total For IV050									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV19A On 31/03/2028 Spot Bond			5.13000	188.64632	5.13000	188.60515				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.45688				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.25743				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.50043				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.54730				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	99.88823				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.14280				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	

Contract 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 IVC155									0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.49167			0.00	0	
Total IVC159 SPOT									0.00	0	
Total For IVC159									0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	99.93897			0.00	0	
Total IVC163 SPOT									0.00	0	
Total For IVC163									0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.10955			0.00	0	
Total IVC176 SPOT									0.00	0	
Total For IVC176									0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	101.13184			0.00	0	
Total IVC177 SPOT									0.00	0	
Total For IVC177									0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.01866			0.00	0	
Total IVC178 SPOT									0.00	0	
Total For IVC178									0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.41721			0.00	0	
Total IVC181 SPOT									0.00	0	
Total For IVC181									0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	99.89841			0.00	0	
Total IVC183 SPOT									0.00	0	
Total For IVC183									0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	101.47387			0.00	0	
Total IVC184 SPOT									0.00	0	
Total For IVC184									0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	99.86112	7.40000	99.84130			0.00	0	
Total IVC186 SPOT									0.00	0	
Total For IVC186									0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.67441			0.00	0	
Total IVC188 SPOT									0.00	0	
Total For IVC188									0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.37996			0.00	0	
Total IVC189 SPOT									0.00	0	
Total For IVC189									0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	99.97084			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	102.65955	7.23000	102.63973				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	101.05248				0.00	0	
Total IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.49164				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.24715				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	102.14430	7.45000	102.12367				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.05395				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	103.42423	3.91012	104.53696				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.73954				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.31777				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.19113				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.55000	6.55000	6.55000	99.81967				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC207 On 17/02/2022 Spot Bond					0.00000	100.22123				0.00	0	
Total IVC207 SPOT										0.00	0	
Total For IVC207										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.09152				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVZ069 On 09/12/2021 Spot Bond			4.20000	4.20000	4.20000	4.20000				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	99.91952				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	99.66347				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	99.58257				0.00	0	
Total IVZ072 SPOT										0.00	0	
Total For IVZ072										0.00	0	
IVZ073 On 27/01/2022 Spot Bond			4.25000	4.25000	4.25000	99.42118				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	99.33297				0.00	0	
Total IVZ074 SPOT										0.00	0	
Total For IVZ074										0.00	0	
IVZ077 On 24/02/2022 Spot Bond			4.30000	4.30000	4.30000	99.08946				0.00	0	
Total IVZ077 SPOT										0.00	0	
Total For IVZ077										0.00	0	
IVZ078 On 03/03/2022 Spot Bond			4.30000	4.30000	4.30000	99.00856				0.00	0	
Total IVZ078 SPOT										0.00	0	
Total For IVZ078										0.00	0	
IVZ079 On 10/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		800,000,000,000,000.00		38,000,000,000	38,000,000,000	
Total IVZ079 SPOT								10,000,000,000,000.00		38,000,000,000	38,000,000,000	
Total For IVZ079								10,000,000,000,000.00		38,000,000,000	38,000,000,000	
JIBAR On 15/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	

Contract 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 JIBAR										0.00	0	
JPM00: On 05/07/2023 Spot Bond					0.00000	99.86933				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP01: On 01/12/2022 Spot Bond					0.00000	100.75647				0.00	15,000,000	5,000,00
Total KAP012 SPOT										0.00	15,000,000	5,000,00
Total For KAP012										0.00	15,000,000	5,000,00
KAP01: On 24/05/2022 Spot Bond					0.00000	100.38863				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP01: On 19/07/2024 Spot Bond					0.00000	100.78742				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP01: On 01/11/2024 Spot Bond					0.00000	100.05907				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP01: On 29/04/2022 Spot Bond					0.00000	100.87093				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP01: On 19/10/2023 Spot Bond					0.00000	100.86237				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP01: On 14/04/2024 Spot Bond					0.00000	101.03438				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP01: On 28/07/2024 Spot Bond					0.00000	100.68389				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP02: On 15/12/2025 Spot Bond					0.00000	99.97006				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02: On 15/09/2026 Spot Bond					0.00000	99.96993				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.48975				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.83000	122.67747	8.83000	122.64818				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.45000	104.86659	6.45000	104.84830				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.90885				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.84827				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.33477				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.80430				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.04545				0.00	40,000,000	20,000,00
Total LGL11 SPOT										0.00	40,000,000	20,000,00
Total For LGL11										0.00	40,000,000	20,000,00
LHL28 On 13/02/2022 Spot Bond					0.00000	100.72368				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.03494				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.31864				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.32718				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.23790				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	101.18060				0.00	0	740,000,00
Total MBF065 SPOT										0.00	0	740,000,00
Total For MBF065										0.00	0	740,000,00
MBF06: On 17/11/2023 Spot Bond					0.00000	100.30408				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond					0.00000	100.17131				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	100.50979				0.00	0	170,000,00
Total MBF070 SPOT										0.00	0	170,000,00
Total For MBF070										0.00	0	170,000,00
MBF07 On 17/09/2024 Spot Bond					0.00000	99.94977				0.00	0	2,230,000,00
Total MBF071 SPOT										0.00	0	2,230,000,00
Total For MBF071										0.00	0	2,230,000,00
MBP03: On 02/11/2022 Spot Bond					0.00000	101.01256				0.00	0	180,000,00
Total MBP038 SPOT										0.00	0	180,000,00
Total For MBP038										0.00	0	180,000,00
MBP04: On 23/02/2023 Spot Bond					0.00000	100.28366				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.61400				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.42311				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	100.36354				0.00	0	
Total MBP046 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 MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.23640				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.99620				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.01726				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.45426				0.00	0	490,000,00
Total MBP050 SPOT										0.00	0	490,000,00
Total For MBP050										0.00	0	490,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.24583				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.98149				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.08000	8.08000	8.08000	113.79506				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.96900	106.77576	5.96900	106.75869				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	102.00419				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.00444				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.93631				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.73000	102.32638	8.73000	102.30237				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.05182				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.98000	96.16881	8.98000	96.76274				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.62715				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.57001				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.60794				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.86872				0.00	15,500,000,000	6,500,000,000
Total MTN12 SPOT										0.00	15,500,000,000	6,500,000,000
Total For MTN12										0.00	15,500,000,000	6,500,000,000
MTN13 On 04/06/2025 Spot Bond					0.00000	100.78616				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.49144				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.46543				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.09250				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.65213				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN18 On 30/05/2026 Spot Bond					0.00000	98.53478				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.09150				0.00	0	12,000,000,00
Total MTN19 SPOT										0.00	0	12,000,000,00
Total For MTN19										0.00	0	12,000,000,00
MTN20 On 07/09/2026 Spot Bond					0.00000	100.01665				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	103.25688				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.74035				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.67500	101.70505	8.67500	101.68159				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.80144				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.53416				0.00	0	300,000,00
Total MTN25 SPOT										0.00	0	300,000,00
Total For MTN25										0.00	0	300,000,00
MTN26 On 29/06/2026 Spot Bond					0.00000	102.15036				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.03866				0.00	1,940,000,000	1,470,000,00
Total MTN27 SPOT										0.00	1,940,000,000	1,470,000,00
Total For MTN27										0.00	1,940,000,000	1,470,000,00
MTN28 On 15/03/2025 Spot Bond					0.00000	99.97208				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.18507				0.00	0	
Total MTN29 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 MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.58610				0.00	0	380,767,40
Total MTN30 SPOT										0.00	0	380,767,40
Total For MTN30										0.00	0	380,767,40
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.95983				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.33235				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.35510				0.00	0	300,000,00
Total MWAR05 SPOT										0.00	0	300,000,00
Total For MWAR05										0.00	0	300,000,00
MWAR0 On 22/02/2024 Spot Bond					0.00000	100.35503				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR0 On 22/11/2024 Spot Bond					0.00000	100.30772				0.00	0	330,000,00
Total MWAR07 SPOT										0.00	0	330,000,00
Total For MWAR07										0.00	0	330,000,00
N6D26 On 20/03/2026 Spot Bond					0.00000	101.72411				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	101.32918				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.71992				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	105.27860				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	101.15212				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.49000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.77724				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	102.04143				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.31500	102.29489	6.31500	102.27733				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.54000	109.04423	6.54000	109.02516				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.61000	107.13411	9.61000	107.10680				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.70597				0.00	0	75,000,0€
Total NBG01G SPOT										0.00	0	75,000,0€
Total For NBG01G										0.00	0	75,000,0€
NBG02 On 30/04/2024 Spot Bond					0.00000	100.70944				0.00	0	183,000,0€
Total NBG02G SPOT										0.00	0	183,000,0€
Total For NBG02G										0.00	0	183,000,0€
NBG03 On 30/04/2026 Spot Bond					0.00000	100.61306				0.00	0	42,000,0€
Total NBG03G SPOT										0.00	0	42,000,0€
Total For NBG03G										0.00	0	42,000,0€
NBG04 On 25/10/2022 Spot Bond					0.00000	100.66463				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.64828				0.00	0	135,000,0€
Total NBG05G SPOT										0.00	0	135,000,0€
Total For NBG05G										0.00	0	135,000,0€
NBG06 On 29/07/2028 Spot Bond					0.00000	100.60563				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	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
NBG07/ On 15/12/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	109,000,000,00
Total NBG07G SPOT										0.00	0	109,000,000,00
Total For NBG07G										0.00	0	109,000,000,00
NBK13/ On 19/03/2024 Spot Bond			6.10500	109.84647	6.10500	109.82822				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15/ On 11/02/2022 Spot Bond			5.40500	103.49081	5.40500	103.47562				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16/ On 12/02/2025 Spot Bond			7.19200	109.42259	7.19200	109.40159			287,680,000,000.00		40,000,000	20,000,00
Total NBK16A SPOT									287,680,000,000.00		40,000,000	20,000,00
Total For NBK16A									287,680,000,000.00		40,000,000	20,000,00
NBK17/ On 22/04/2026 Spot Bond			8.23000	107.61739	8.23000	107.59355				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19/ On 01/06/2022 Spot Bond			5.93500	102.01660	5.93500	102.00045				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20/ On 01/06/2026 Spot Bond			7.32500	111.74541	7.32500	111.72332				0.00	0	410,000,00
Total NBK20A SPOT										0.00	0	410,000,00
Total For NBK20A										0.00	0	410,000,00
NBK21/ On 21/07/2027 Spot Bond			8.55500	113.28527	8.55500	113.25949			513,300,000,000.00		60,000,000	30,000,00
Total NBK21A SPOT									513,300,000,000.00		60,000,000	30,000,00
Total For NBK21A									513,300,000,000.00		60,000,000	30,000,00
NBK22/ On 19/11/2022 Spot Bond			5.03000	105.21641	5.03000	105.20197				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			7.27800	112.19468	7.27800	112.17253				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			8.25500	113.11361	8.25500	113.08834				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	100.43690				0.00	0	
Total NBK24B 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 NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.61000	5.61000	5.61000	109.08735				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.53250				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	40.08487	100.00000	39.99517				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.32691				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			7.93000	112.81099	7.93000	112.78676				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.66000	110.33747	5.66000	110.32075				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.75500	114.37152	7.75500	114.34787				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.89000	110.51250	5.89000	110.49507				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.61000	107.66997	5.61000	107.65352				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.51547				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.94512				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.36824				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.40500	10.40500	10.40500	75.24048				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.45725				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.48030				0.00	60,000,000	260,000,000
Total NBK42B SPOT										0.00	60,000,000	260,000,000
Total For NBK42B										0.00	60,000,000	260,000,000
NBK43I On 20/02/2024 Spot Bond					0.00000	101.83548				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.95805				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.36072				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.72489				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.07638				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.34983				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.32492				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.91377				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK53I On 21/02/2026 Spot Bond					0.00000	100.84926				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.97613				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.59894				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.54020				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.68011				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.00169				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.44423				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.63931				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.38045				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.72236				0.00	0	1,320,000,00
Total NBKB62 SPOT										0.00	0	1,320,000,00
Total For NBKB62										0.00	0	1,320,000,00
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.82989				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.89286				0.00	0	
Total NCLN82 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 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			9.57500	104.63547	9.57500	104.60844			0.00	0	
Total NCLN83 SPOT									0.00	0	
Total For NCLN83									0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	99.89380			0.00	0	
Total NCLN84 SPOT									0.00	0	
Total For NCLN84									0.00	0	
NCLN8: On 20/03/2024 Spot Bond			9.61000	104.18639	9.61000	104.15938			0.00	0	
Total NCLN85 SPOT									0.00	0	
Total For NCLN85									0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	99.89286			0.00	0	
Total NCLN87 SPOT									0.00	0	
Total For NCLN87									0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	99.89122			0.00	0	
Total NCLN90 SPOT									0.00	0	
Total For NCLN90									0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	99.88932			0.00	0	
Total NCLN91 SPOT									0.00	0	
Total For NCLN91									0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	99.96512			0.00	0	
Total NDAL02 SPOT									0.00	0	
Total For NDAL02									0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	99.96512			0.00	0	
Total NDAL03 SPOT									0.00	0	
Total For NDAL03									0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	100.31240			0.00	0	
Total NGL01G SPOT									0.00	0	
Total For NGL01G									0.00	0	
NGL02: On 15/03/2022 Spot Bond					0.00000	100.57933			0.00	0	
Total NGL02 SPOT									0.00	0	
Total For NGL02									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL03 On 26/05/2022 Spot Bond					0.00000	100.42189				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.42507				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.61630				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.30092				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.21724				0.00	18,000,000	6,000,00
Total NGL07 SPOT										0.00	18,000,000	6,000,00
Total For NGL07										0.00	18,000,000	6,000,00
NGL08 On 02/07/2025 Spot Bond					0.00000	107.23829				0.00	48,000,000	16,000,00
Total NGL08 SPOT										0.00	48,000,000	16,000,00
Total For NGL08										0.00	48,000,000	16,000,00
NGL09 On 19/06/2026 Spot Bond					0.00000	102.52203				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.76569				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	104.28632				0.00	159,000,000	53,000,00
Total NGLT1B SPOT										0.00	159,000,000	53,000,00
Total For NGLT1B										0.00	159,000,000	53,000,00
NGT10 On 25/03/2024 Spot Bond					0.00000	104.74539				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.39881				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	103.26715				0.00	0	
Total NGT105 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 NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.64018				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.00044				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.32143				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.81222				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.20585				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.88954				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.79539				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.44221				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.01461				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	99.99987				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.67104				0.00	40,000,000	120,000,000
Total NHM016 SPOT										0.00	40,000,000	120,000,000
Total For NHM016										0.00	40,000,000	120,000,000
NHM01 On 25/05/2023 Spot Bond					0.00000	103.08760				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.71544				0.00	40,000,000	20,000,00
Total NHM019 SPOT										0.00	40,000,000	20,000,00
Total For NHM019										0.00	40,000,000	20,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	103.94647				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	100.37434				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.98000	4.98000	4.98000	217.45536				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.84000	3.84000	3.84000	202.88543				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.53500	3.53500	3.53500	151.73006				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.94500	3.94500	3.94500	110.18357			473,400,000,000.00		120,000,000	60,000,00
Total NI29 SPOT									473,400,000,000.00		120,000,000	60,000,00
Total For NI29									473,400,000,000.00		120,000,000	60,000,00
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			4.86000	4.86000	4.86000	113.33286				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.64000	3.64000	3.64000	151.25698				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	202.04422	3.45000	202.00927				0.00	0	53,000,00
Total NILB12 SPOT										0.00	0	53,000,00
Total For NILB12										0.00	0	53,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB13 On 31/01/2025 Spot Bond			3.44000	3.44000	3.44000	152.15961				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.48500	3.48500	3.48500	207.02943				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.63000	205.36180	3.63000	205.32524				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.97500	111.73233	4.97500	111.70856				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.99541				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.37322				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.38547				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	136.26800				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.07291				0.00	48,000,000	16,000,000
Total NN022 SPOT										0.00	48,000,000	16,000,000
Total For NN022										0.00	48,000,000	16,000,000
NN023 On 07/11/2025 Spot Bond					0.00000	101.20013				0.00	75,000,000	200,000,000
Total NN023 SPOT										0.00	75,000,000	200,000,000
Total For NN023										0.00	75,000,000	200,000,000
NN026 On 21/11/2025 Spot Bond					0.00000	100.63153				0.00	0	78,000,000
Total NN026 SPOT										0.00	0	78,000,000
Total For NN026										0.00	0	78,000,000
NN03 On 23/11/2023 Spot Bond					0.00000	100.31676				0.00	0	
Total NN03 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 NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.28213				0.00	69,000,000	23,000,00
Total NN034 SPOT										0.00	69,000,000	23,000,00
Total For NN034										0.00	69,000,000	23,000,00
NN036 On 28/02/2023 Spot Bond					0.00000	100.62148				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	128.94112				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.69175				0.00	0	242,000,00
Total NN039 SPOT										0.00	0	242,000,00
Total For NN039										0.00	0	242,000,00
NN04 On 22/02/2024 Spot Bond					0.00000	100.33798				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.99721				0.00	99,000,000	33,000,00
Total NN040 SPOT										0.00	99,000,000	33,000,00
Total For NN040										0.00	99,000,000	33,000,00
NN043 On 03/03/2023 Spot Bond					0.00000	155.80358				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.48599				0.00	0	188,000,00
Total NN046 SPOT										0.00	0	188,000,00
Total For NN046										0.00	0	188,000,00
NN048 On 03/03/2023 Spot Bond					0.00000	155.57822				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	156.65432				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.00010				0.00	0	48,000,00
Total NN05 SPOT										0.00	0	48,000,00
Total For NN05										0.00	0	48,000,00
NN051 On 03/03/2023 Spot Bond					0.00000	133.40609				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.56834				0.00	0	248,000,00
Total NN054 SPOT										0.00	0	248,000,00
Total For NN054										0.00	0	248,000,00
NN057 On 26/08/2025 Spot Bond					0.00000	93.73748				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.80295				0.00	0	140,000,00
Total NN058 SPOT										0.00	0	140,000,00
Total For NN058										0.00	0	140,000,00
NN06 On 12/03/2026 Spot Bond					0.00000	100.00012				0.00	0	48,000,00
Total NN06 SPOT										0.00	0	48,000,00
Total For NN06										0.00	0	48,000,00
NN075 On 18/03/2024 Spot Bond					0.00000	99.83843				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.19278				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.77468				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.43710				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.31487				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	99.88955				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.07879				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN106 On 14/06/2024 Spot Bond					0.00000	99.98504				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	99.88955				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.90213				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	101.19969				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	101.04464				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	101.04254				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	103.66583				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	134.36000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	130.61000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	136.66000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	134.97000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	133.99949				0.00	0	
Total NNF017 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 NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	120.21696				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	92.67006				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 19/04/2022 Spot Bond					0.00000	119.18147				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	120.21696				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03: On 29/12/2021 Spot Bond					0.00000	101.00444				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	94.88922				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	106.39649				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04: On 05/05/2022 Spot Bond					0.00000	100.45605				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF05: On 22/02/2022 Spot Bond					0.00000	95.39956				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF05: On 13/12/2021 Spot Bond					0.00000	101.14810				0.00	0	
Total NNF056 SPOT										0.00	0	
Total For NNF056										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	99.88797				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF057 On 22/03/2022 Spot Bond					0.00000	99.87277				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF058 On 22/03/2022 Spot Bond					0.00000	99.87277				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF059 On 12/09/2024 Spot Bond					0.00000	103.36211				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 28/03/2022 Spot Bond					0.00000	101.04657				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF060 On 29/12/2021 Spot Bond					0.00000	101.02588				0.00	0	
Total NNF061 SPOT										0.00	0	
Total For NNF061										0.00	0	
NNF061 On 29/12/2021 Spot Bond					0.00000	101.03612				0.00	0	
Total NNF062 SPOT										0.00	0	
Total For NNF062										0.00	0	
NNF062 On 04/01/2022 Spot Bond					0.00000	101.21287				0.00	0	
Total NNF063 SPOT										0.00	0	
Total For NNF063										0.00	0	
NNF063 On 13/01/2022 Spot Bond					0.00000	100.82943				0.00	0	
Total NNF064 SPOT										0.00	0	
Total For NNF064										0.00	0	
NNF064 On 13/01/2022 Spot Bond					0.00000	100.82943				0.00	0	
Total NNF065 SPOT										0.00	0	
Total For NNF065										0.00	0	
NNF065 On 31/10/2022 Spot Bond					0.00000	100.68918				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF066 On 14/02/2022 Spot Bond					0.00000	100.41812				0.00	0	
Total NNF067 SPOT										0.00	0	
Total For NNF067										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF068 On 17/02/2022 Spot Bond					0.00000	100.34569				0.00	0	
Total NNF068 SPOT										0.00	0	
Total For NNF068										0.00	0	
NNF069 On 18/02/2022 Spot Bond					0.00000	100.33445				0.00	0	
Total NNF069 SPOT										0.00	0	
Total For NNF069										0.00	0	
NNF070 On 22/02/2022 Spot Bond					0.00000	100.29342				0.00	0	
Total NNF070 SPOT										0.00	0	
Total For NNF070										0.00	0	
NNF071 On 22/02/2022 Spot Bond					0.00000	100.29342				0.00	0	
Total NNF071 SPOT										0.00	0	
Total For NNF071										0.00	0	
NNF072 On 23/02/2022 Spot Bond					0.00000	100.27945				0.00	0	
Total NNF072 SPOT										0.00	0	
Total For NNF072										0.00	0	
NNF073 On 22/02/2022 Spot Bond					0.00000	100.29342				0.00	0	
Total NNF073 SPOT										0.00	0	
Total For NNF073										0.00	0	
NNF074 On 26/05/2022 Spot Bond					0.00000	100.24033				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF075 On 28/02/2022 Spot Bond					0.00000	100.18937				0.00	0	
Total NNF075 SPOT										0.00	0	
Total For NNF075										0.00	0	
NNF076 On 28/02/2022 Spot Bond					0.00000	100.18937				0.00	0	
Total NNF076 SPOT										0.00	0	
Total For NNF076										0.00	0	
NQ1A10 On 22/05/2052 Spot Bond					0.00000	130.50755				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A24 On 22/05/2052 Spot Bond					0.00000	85.12295				0.00	0	131,788,40
Total NQ1A24 SPOT										0.00	0	131,788,40
Total For NQ1A24										0.00	0	131,788,40
NQ1A25 On 22/05/2022 Spot Bond					0.00000	100.32898				0.00	0	
Total NQ1A25 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 NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.32963				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.30142				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.24778				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.72258				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.35241				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.33808				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.27321				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.75802				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.28168				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.61000	106.20842	6.61000	106.18935				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.94000	199.70531	2.94000	199.67350				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			10.13000	110.86967	10.13000	110.83958			129,479,634,000.00		12,781,800	436,246,90

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NRA028 SPOT										129,479,634,000.00	12,781,800	436,246,90
Total For NRA028										129,479,634,000.00	12,781,800	436,246,90
NRA028 On 30/11/2028 Spot Bond			100.00000	12.94820	100.00000	12.91939				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	101.30521				0.00	18,000,000	6,000,00
Total NTC21 SPOT										0.00	18,000,000	6,000,00
Total For NTC21										0.00	18,000,000	6,000,00
NTC23 On 15/02/2023 Spot Bond					0.00000	100.70781				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.38556				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.00008				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	99.90431				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.04441				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.59013				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	99.89764				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OMI01 On 22/11/2022 Spot Bond					0.00000	100.12543				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.90000	103.56957	5.90000	103.55309				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.87300	111.29399	7.87300	111.27025			157,460,000,000.00		20,000,000	1,540,000,00
Total OML07 SPOT									157,460,000,000.00		20,000,000	1,540,000,00
Total For OML07									157,460,000,000.00		20,000,000	1,540,000,00
OML09 On 14/09/2022 Spot Bond			6.12500	106.16218	6.12500	106.14449				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.28500	112.53064	8.28500	112.50541				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	99.93158				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.77736				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	99.85889				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.30470				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.31132				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.27477				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.91471				0.00	0	
Total PEP04 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 PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.22210				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.22588				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.02912				0.00	200,000,000	100,000,00
Total PMM57 SPOT										0.00	200,000,000	100,000,00
Total For PMM57										0.00	200,000,000	100,000,00
PRE2A On 20/02/2022 Spot Bond					0.00000	100.32716				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.36698				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.37266				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.37834				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.82500	110.73305	7.83000	110.68802				200,152,098,225,000.00	920,147,233,000	927,018,020,70
Total R186 SPOT										10,152,098,225,000.00	920,147,233,000	927,018,020,70
Total For R186										10,152,098,225,000.00	920,147,233,000	927,018,020,70
R197 On 07/12/2023 Spot Bond			1.66000	319.82065	1.66000	319.78083				31,249,203,358,000.00	18,824,821,300	97,314,263,00
Total R197 SPOT										1,249,203,358,000.00	18,824,821,300	97,314,263,00
Total For R197										1,249,203,358,000.00	18,824,821,300	97,314,263,00
R202 On 07/12/2033 Spot Bond			3.95000	240.02459	3.98000	239.28575				513,479,538,210,000.00	129,994,819,800	288,162,162,60
Total R202 SPOT										13,479,538,210,000.00	129,994,819,800	288,162,162,60
Total For R202										13,479,538,210,000.00	129,994,819,800	288,162,162,60
R2023 On 28/02/2023 Spot Bond			4.95000	105.48591	4.94000	105.48359				565,084,248,795,000.00	114,158,434,100	572,102,854,00
Total R2023 SPOT										15,084,248,795,000.00	114,158,434,100	572,102,854,00
Total For R2023										15,084,248,795,000.00	114,158,434,100	572,102,854,00
R2030 On 31/01/2030 Spot Bond			9.45500	94.81096	9.44000	94.86660				574,457,645,937,000.00	2,176,039,941,400	2,180,545,678,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total R2030 SPOT									14,457,645,937,000.00	176,039,941,400	180,545,678,000
Total For R2030									14,457,645,937,000.00	176,039,941,400	180,545,678,000
R2032 On 31/03/2032 Spot Bond			9.91500	91.08450	9.91000	91.08981			491,284,308,065,000.00	755,550,611,000	1,455,472,580,600
Total R2032 SPOT									11,284,308,065,000.00	755,550,611,000	455,472,580,600
Total For R2032									11,284,308,065,000.00	755,550,611,000	455,472,580,600
R2035 On 28/02/2035 Spot Bond			10.43500	91.49708	10.39500	91.73260			438,117,308,446,000.00	521,142,051,600	1,446,289,577,300
Total R2035 SPOT									38,117,308,446,000.00	521,142,051,600	446,289,577,300
Total For R2035									38,117,308,446,000.00	521,142,051,600	446,289,577,300
R2037 On 31/01/2037 Spot Bond			10.62000	87.32888	10.56000	87.69951			629,517,781,794,000.00	624,248,378,700	936,170,553,600
Total R2037 SPOT									29,517,781,794,000.00	624,248,378,700	936,170,553,600
Total For R2037									29,517,781,794,000.00	624,248,378,700	936,170,553,600
R2040 On 31/01/2040 Spot Bond			10.70500	89.78068	10.64000	90.21765			632,181,598,881,000.00	899,783,428,200	1,081,504,774,000
Total R2040 SPOT									12,181,598,881,000.00	899,783,428,200	1,081,504,774,000
Total For R2040									12,181,598,881,000.00	899,783,428,200	1,081,504,774,000
R2044 On 31/01/2044 Spot Bond			10.74500	86.47625	10.67000	86.99595			942,958,331,764,000.00	646,157,127,200	1,518,201,010,800
Total R2044 SPOT									12,958,331,764,000.00	646,157,127,200	1,518,201,010,800
Total For R2044									12,958,331,764,000.00	646,157,127,200	1,518,201,010,800
R2048 On 28/02/2048 Spot Bond			10.69000	85.54654	10.61000	86.12205			265,606,573,334,000.00	1,240,936,068,600	1,150,773,150,600
Total R2048 SPOT									15,606,573,334,000.00	240,936,068,600	150,773,150,600
Total For R2048									15,606,573,334,000.00	240,936,068,600	150,773,150,600
R209 On 31/03/2036 Spot Bond			10.40000	70.73242	10.36000	70.94112			496,940,830,320,000.00	143,936,618,300	564,298,161,200
Total R209 SPOT									16,940,830,320,000.00	143,936,618,300	564,298,161,200
Total For R209									16,940,830,320,000.00	143,936,618,300	564,298,161,200
R210 On 31/03/2028 Spot Bond			3.15000	211.06356	3.13000	211.27029			246,441,990,060,000.00	78,235,552,400	162,713,378,300
Total R210 SPOT									16,441,990,060,000.00	78,235,552,400	162,713,378,300
Total For R210									16,441,990,060,000.00	78,235,552,400	162,713,378,300
R212 On 31/01/2022 Spot Bond			1.50000	176.81614	1.50000	176.79491			237,019,095,200,000.00	824,679,396,800	491,539,698,400
Total R212 SPOT									17,019,095,200,000.00	824,679,396,800	491,539,698,400
Total For R212									17,019,095,200,000.00	824,679,396,800	491,539,698,400
R213 On 28/02/2031 Spot Bond			9.72500	85.67526	9.71000	85.73300			897,679,889,952,500.00	606,445,232,900	893,123,695,900
Total R213 SPOT									17,679,889,952,500.00	606,445,232,900	393,123,695,900
Total For R213									17,679,889,952,500.00	606,445,232,900	393,123,695,900
R214 On 28/02/2041 Spot Bond			10.70000	67.91203	10.64000	68.24671			119,821,828,430,000.00	1,039,235,684,900	992,631,490,700
Total R214 SPOT									19,821,828,430,000.00	1,039,235,684,900	992,631,490,700
Total For R214									19,821,828,430,000.00	1,039,235,684,900	992,631,490,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.14359				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.49286				0.00	0	3,000,000.00
Total RDFB12 SPOT										0.00	0	3,000,000.00
Total For RDFB12										0.00	0	3,000,000.00
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.11942				0.00	48,000,000	466,000.00
Total RDFB14 SPOT										0.00	48,000,000	466,000.00
Total For RDFB14										0.00	48,000,000	466,000.00
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.27762				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.41516				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.85645				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.51604				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	99.96716				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	99.87296				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	99.86682				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	101.09720				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.26741				0.00	0	4,000,000.00
Total RDFB23 SPOT										0.00	0	4,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFB23										0.00	0	4,000,000,00
RDFB2: On 22/08/2024 Spot Bond					0.00000	99.00846				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.32095				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	100.73497				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13: On 13/05/2026 Spot Bond					0.00000	100.52590				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	99.93871				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15: On 31/01/2028 Spot Bond					0.00000	100.11054				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	100.15287				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	100.67697				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.11274				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50: On 05/12/2022 Spot Bond					0.00000	100.16908				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	99.88930				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.54957				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.88915				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.92570				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.22744				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.79775				0.00	0	200,000,00
Total RES49 SPOT										0.00	0	200,000,00
Total For RES49										0.00	0	200,000,00
RES50 On 22/10/2023 Spot Bond					0.00000	100.81231				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.50664				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	99.89409				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			6.62000	105.40704	6.62000	105.38818			2,648,000,000,000.00	400,000,000	200,000,00	
Total RW23 SPOT									2,648,000,000,000.00	400,000,000	200,000,00	
Total For RW23									2,648,000,000,000.00	400,000,000	200,000,00	
RW28 On 10/12/2028 Spot Bond			11.96500	92.11520	11.96500	92.08580			0.00	0		
Total RW28 SPOT									0.00	0		
Total For RW28									0.00	0		
RW31 On 30/06/2031 Spot Bond			11.01000	102.97341	11.01000	102.94327			0.00	0		
Total RW31 SPOT									0.00	0		
Total For RW31									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RWL26 On 30/06/2026 Spot Bond					0.00000	101.50313				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.13000	102.42075	10.13000	102.39310				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.10000	103.39622	5.10000	103.38210				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	100.56516				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.59518				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.64000	109.69039	7.64000	109.66768			152,800,000,000.00	20,000,000	10,000,00	
Total SBS20 SPOT									152,800,000,000.00	20,000,000	10,000,00	
Total For SBS20									152,800,000,000.00	20,000,000	10,000,00	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.00170			0.00	0		
Total SBS21 SPOT									0.00	0		
Total For SBS21									0.00	0		
SBS27 On 20/02/2024 Spot Bond			6.62500	110.19567	6.62500	110.17615			0.00	0		
Total SBS27 SPOT									0.00	0		
Total For SBS27									0.00	0		
SBS3 On 25/05/2026 Spot Bond			7.81500	101.84633	7.81500	101.82476			0.00	0	580,000,00	
Total SBS3 SPOT									0.00	0	580,000,00	
Total For SBS3									0.00	0	580,000,00	
SBS31 On 12/06/2027 Spot Bond			8.00000	107.86521	8.00000	107.84196			0.00	0	525,000,00	
Total SBS31 SPOT									0.00	0	525,000,00	
Total For SBS31									0.00	0	525,000,00	
SBS34 On 19/09/2024 Spot Bond			6.96000	110.14715	6.96000	110.12632			0.00	0		
Total SBS34 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 SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.02000	109.11313	7.02000	109.09267				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.88000	108.35424	8.88000	108.32867				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.57000	104.73981	5.57000	104.72392				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.43500	111.63428	7.43500	111.61177				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.11500	113.44599	8.11500	113.42107				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.83500	108.86003	5.83500	108.84301				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.42950				0.00	0	1,030,000,00
Total SBS47 SPOT										0.00	0	1,030,000,00
Total For SBS47										0.00	0	1,030,000,00
SBS49 On 31/01/2022 Spot Bond					0.00000	100.71586				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.26000	104.14407	4.26000	104.13197				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.48000	6.48000	6.48000	110.03808				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.82187				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.64389				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.48285				0.00	87,000,000	519,000,00
Total SBS55 SPOT										0.00	87,000,000	519,000,00
Total For SBS55										0.00	87,000,000	519,000,00
SBS56 On 12/06/2022 Spot Bond			4.99500	101.96335	4.99500	101.94973				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.54213				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.71487				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.17761				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.20824				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.43147				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.67888				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.07758				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.25462				0.00	0	1,000,000,00
Total SBS66 SPOT										0.00	0	1,000,000,00
Total For SBS66										0.00	0	1,000,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	100.99705				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	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
SBS68 On 21/11/2024 Spot Bond					0.00000	100.66860				0.00	0	120,000,00
Total SBS68 SPOT										0.00	0	120,000,00
Total For SBS68										0.00	0	120,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	100.17124				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.06000	317.41525	2.06000	317.37229			288,400,000,000.00		140,000,000	93,000,00
Total SBSI11 SPOT									288,400,000,000.00		140,000,000	93,000,00
Total For SBSI11									288,400,000,000.00		140,000,000	93,000,00
SBSI14 On 07/12/2033 Spot Bond			5.02000	5.02000	5.02000	216.63262				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.32180				0.00	0	76,670,000,00
Total SBSS01 SPOT										0.00	0	76,670,000,00
Total For SBSS01										0.00	0	76,670,000,00
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.33255				0.00	0	75,800,000,00
Total SBSS02 SPOT										0.00	0	75,800,000,00
Total For SBSS02										0.00	0	75,800,000,00
SBT101 On 31/03/2022 Spot Bond					0.00000	102.95375				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.37844				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.96678				0.00	156,000,000	52,000,00
Total SBT103 SPOT										0.00	156,000,000	52,000,00
Total For SBT103										0.00	156,000,000	52,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	105.79485				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 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	
SBT106 On 31/12/2026 Spot Bond					0.00000	101.28779				0.00	0	15,500,000,00
Total SBT106 SPOT										0.00	0	15,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBT106										0.00	0	15,500,000.00
SBT201 On 13/02/2023 Spot Bond					0.00000	102.57949				0.00	45,000,000	15,000,000
Total SBT201 SPOT										0.00	45,000,000	15,000,000
Total For SBT201										0.00	45,000,000	15,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	101.64668				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.31000	107.76624	6.31000	107.74785				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.35286				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	101.19710				0.00	0	
Total SBT205 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	108.53670				0.00	63,000,000	21,000,000
Total SBT207 SPOT										0.00	63,000,000	21,000,000
Total For SBT207										0.00	63,000,000	21,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	102.63449				0.00	1,000,000,000	1,100,000,000
Total SBT208 SPOT										0.00	1,000,000,000	1,100,000,000
Total For SBT208										0.00	1,000,000,000	1,100,000,000
SBT209 On 29/06/2026 Spot Bond					0.00000	101.33739				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.82289				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.36147				0.00	0	860,000,000
Total SLI5 SPOT										0.00	0	860,000,000
Total For SLI5										0.00	0	860,000,000
SLI6 On 16/08/2028 Spot Bond					0.00000	100.37541				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.77000	99.48941	8.77000	100.96125				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.39188				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.47119				0.00	30,000,000	10,000,000
Total SLRA5 SPOT										0.00	30,000,000	10,000,000
Total For SLRA5										0.00	30,000,000	10,000,000
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.40708				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.40326				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.43368				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.39573				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.43368				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.42606				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.47924				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.41094				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.44887				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.44504				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.70000	108.35140	6.70000	108.33179				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.59239				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.21092				0.00	0	300,000,00
Total SNT05 SPOT										0.00	0	300,000,00
Total For SNT05										0.00	0	300,000,00
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.45104				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.60280				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.62506				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.29244				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.29927				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	101.22965				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.01562				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2022 Spot Bond					0.00000	99.93874				0.00	0	
Total SPG006 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 SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.12954				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	101.22302				0.00	0	494,000,00
Total SPG008 SPOT										0.00	0	494,000,00
Total For SPG008										0.00	0	494,000,00
SPG00 On 15/10/2024 Spot Bond					0.00000	101.04842				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.29660				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.77299				0.00	0	600,000,00
Total SSA07 SPOT										0.00	0	600,000,00
Total For SSA07										0.00	0	600,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	101.10841				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.19500	4.19500	4.19500	148.78528				0.00	0	151,000,00
Total SSN011 SPOT										0.00	0	151,000,00
Total For SSN011										0.00	0	151,000,00
SSN01 On 21/12/2026 Spot Bond			7.80500	110.82027	7.80500	110.79709				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.20000	88.54207	9.20000	88.52007				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.77070				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.91003				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.34000	107.53242	6.34000	107.51398				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.01000	111.24354	5.01000	111.21979				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.25331				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.65765				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.48354				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			2.69000	2.69000	2.69000	313.62587				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.70885				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.57867				0.00	0	110,000,00
Total SSN055 SPOT										0.00	0	110,000,00
Total For SSN055										0.00	0	110,000,00
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	100.88074				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.58000	3.58000	3.58000	151.52709				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.01000	5.01000	5.01000	111.21979				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 31/03/2029 Spot Bond			4.49000	4.49000	4.49000	106.26880				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.31000	4.31000	4.31000	197.54395				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.22523				0.00	0	27,000,00
Total SSN068 SPOT										0.00	0	27,000,00
Total For SSN068										0.00	0	27,000,00
SSN06: On 28/05/2023 Spot Bond					0.00000	100.22105				0.00	0	27,000,00
Total SSN069 SPOT										0.00	0	27,000,00
Total For SSN069										0.00	0	27,000,00
SSN07: On 28/02/2022 Spot Bond					0.00000	100.21072				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.96985				0.00	0	20,000,00
Total SSN073 SPOT										0.00	0	20,000,00
Total For SSN073										0.00	0	20,000,00
SSN07: On 15/06/2023 Spot Bond					0.00000	99.97060				0.00	0	20,000,00
Total SSN074 SPOT										0.00	0	20,000,00
Total For SSN074										0.00	0	20,000,00
SSN07: On 15/06/2028 Spot Bond					0.00000	103.35870				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	103.01630				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	99.89446				0.00	60,000,000	20,000,00
Total SSN077 SPOT										0.00	60,000,000	20,000,00
Total For SSN077										0.00	60,000,000	20,000,00
SSN07: On 13/07/2023 Spot Bond					0.00000	100.93172				0.00	39,000,000	13,000,00
Total SSN078 SPOT										0.00	39,000,000	13,000,00
Total For SSN078										0.00	39,000,000	13,000,00
SSN08: On 27/08/2024 Spot Bond					0.00000	100.23053				0.00	0	
Total SSN081 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 SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	99.99998				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.56162				0.00	0	157,000,00
Total SSN083 SPOT										0.00	0	157,000,00
Total For SSN083										0.00	0	157,000,00
SSN08: On 07/12/2033 Spot Bond			4.85500	4.85500	4.85500	220.05054				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.15866				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.77198				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.16288				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.23035				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.09721				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.10500	91.45224	10.10500	91.42774				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.54477				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.46000	94.85100	4.46000	195.87319				0.00	0	224,000,00
Total SSN104 SPOT										0.00	0	224,000,00
Total For SSN104										0.00	0	224,000,00
SSN10: On 07/12/2033 Spot Bond			5.03500	90.14455	5.03500	216.32507				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 04/02/2022 Spot Bond					0.00000	100.50374				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN106 On 10/02/2023 Spot Bond					0.00000	100.43847				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN107 On 31/03/2024 Spot Bond					0.00000	101.46413				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN111 On 11/12/2021 Spot Bond					0.00000	100.01198				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN120 On 31/08/2024 Spot Bond					0.00000	100.16771				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN121 On 22/02/2022 Spot Bond					0.00000	95.55420				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN123 On 15/12/2021 Spot Bond					0.00000	99.97258				0.00	0	
Total SSN128 SPOT										0.00	0	
Total For SSN128										0.00	0	
SSN128 On 21/12/2021 Spot Bond					0.00000	101.08044				0.00	0	
Total SSN129 SPOT										0.00	0	
Total For SSN129										0.00	0	
SSN129 On 21/12/2021 Spot Bond					0.00000	101.10313				0.00	0	
Total SSN130 SPOT										0.00	0	
Total For SSN130										0.00	0	
SSN130 On 22/03/2022 Spot Bond					0.00000	101.07590				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN131 On 04/01/2022 Spot Bond					0.00000	101.20812				0.00	0	
Total SSN132 SPOT										0.00	0	
Total For SSN132										0.00	0	

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 03/01/2022 Spot Bond					0.00000	101.22175				0.00	0	
Total SSN133 SPOT										0.00	0	
Total For SSN133										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	100.89425				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 18/01/2022 Spot Bond					0.00000	101.03613				0.00	0	
Total SSN135 SPOT										0.00	0	
Total For SSN135										0.00	0	
SSN13: On 28/12/2021 Spot Bond					0.00000	100.80274				0.00	0	
Total SSN136 SPOT										0.00	0	
Total For SSN136										0.00	0	
SSN13: On 19/01/2022 Spot Bond					0.00000	100.75840				0.00	0	
Total SSN137 SPOT										0.00	0	
Total For SSN137										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	100.81879				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	100.95545				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	100.79504				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.59392				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	100.72988				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 18/02/2022 Spot Bond					0.00000	100.33103				0.00	0	
Total SSN143 SPOT										0.00	0	
Total For SSN143										0.00	0	
SSN14: On 18/02/2022 Spot Bond					0.00000	100.32760				0.00	0	
Total SSN144 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 SSN144										0.00	0	
SSN14: On 28/02/2022 Spot Bond					0.00000	100.23227				0.00	0	
Total SSN145 SPOT										0.00	0	
Total For SSN145										0.00	0	
SSN14: On 09/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	35,000,000.00
Total SSN146 SPOT										0.00	0	35,000,000.00
Total For SSN146										0.00	0	35,000,000.00
SST20: On 08/12/2026 Spot Bond					0.00000	100.09561				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.40000	103.74737	8.40000	103.72392				0.00	0	210,000.00
Total SZ25 SPOT										0.00	0	210,000.00
Total For SZ25										0.00	0	210,000.00
T16OM On 21/08/2022 Spot Bond					0.00000	100.26735				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.29413				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.29299				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.30705				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.30136				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.23814	7.21000	102.21846				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	101.81410	7.72000	100.87783				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TFS14: On 20/03/2022 Spot Bond					0.00000	100.10317				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.34597				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.57490				0.00	0	100,000,0€
Total TFS154 SPOT										0.00	0	100,000,0€
Total For TFS154										0.00	0	100,000,0€
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.63056				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.05842				0.00	0	1,030,000,0€
Total TFS157 SPOT										0.00	0	1,030,000,0€
Total For TFS157										0.00	0	1,030,000,0€
TFS15€ On 20/03/2022 Spot Bond					0.00000	99.99747				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.54233				0.00	0	100,000,0€
Total TFS159 SPOT										0.00	0	100,000,0€
Total For TFS159										0.00	0	100,000,0€
TFS161 On 27/05/2022 Spot Bond					0.00000	100.31230				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.85700				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.91005				0.00	0	1,665,065,0€
Total TFS163 SPOT										0.00	0	1,665,065,0€
Total For TFS163										0.00	0	1,665,065,0€
TFS164 On 22/10/2024 Spot Bond					0.00000	101.40827				0.00	0	150,000,0€
Total TFS164 SPOT										0.00	0	150,000,0€
Total For TFS164										0.00	0	150,000,0€
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.66358				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.89105				0.00	0	110,000,00
Total TFS166 SPOT										0.00	0	110,000,00
Total For TFS166										0.00	0	110,000,00
TFS167 On 27/09/2024 Spot Bond					0.00000	100.95403				0.00	0	970,000,00
Total TFS167 SPOT										0.00	0	970,000,00
Total For TFS167										0.00	0	970,000,00
TFS16€ On 27/09/2026 Spot Bond					0.00000	101.00661				0.00	0	1,580,000,00
Total TFS168 SPOT										0.00	0	1,580,000,00
Total For TFS168										0.00	0	1,580,000,00
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.17077				0.00	0	300,000,00
Total TFS169 SPOT										0.00	0	300,000,00
Total For TFS169										0.00	0	300,000,00
TFS17C On 30/11/2026 Spot Bond					0.00000	100.17859				0.00	0	150,000,00
Total TFS170 SPOT										0.00	0	150,000,00
Total For TFS170										0.00	0	150,000,00
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	100.31231				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.58431				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.25440				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.30499				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A9 On 21/11/2022 Spot Bond					0.00000	100.29245				0.00	0	150,361,70
Total TH15A9 SPOT										0.00	0	150,361,70
Total For TH15A9										0.00	0	150,361,70
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.33119				0.00	0	
Total TH15B1 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 TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.50835				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.54883				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.35795				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.62206				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.34429				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.19324				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.71815				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.46530				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.39757				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.55243				0.00	300,000,000	150,000,000
Total TH16A2 SPOT										0.00	300,000,000	150,000,000
Total For TH16A2										0.00	300,000,000	150,000,000
TH16A: On 21/08/2024 Spot Bond			8.49000	102.63241	8.49000	102.60922				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.47126				0.00	700,000,000	350,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A4 SPOT										0.00	700,000,000	350,000,000
Total For TH16A4										0.00	700,000,000	350,000,000
TH16A4 On 21/08/2024 Spot Bond					0.00000	100.31011				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A5 On 21/08/2022 Spot Bond					0.00000	100.29586				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A7 On 21/08/2024 Spot Bond					0.00000	100.30840				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.76000	101.79040	5.76000	101.77470				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	100.32093				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.34142				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.34256				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.33858				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	100.36589				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	100.35849				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16C3 On 21/08/2024 Spot Bond					0.00000	100.46072				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16D: On 21/08/2024 Spot Bond					0.00000	100.50887				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.48055				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.33261				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.32409				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.35304				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.33999				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.45726				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.43633				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.25917				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.26735				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.99314				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.04000	104.57432	6.04000	104.55714				0.00	0	
Total TL24 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 TL24									0.00	0	
TL25 On 04/09/2024 Spot Bond			6.69000	109.70821	6.69000	109.68827			0.00	0	
Total TL25 SPOT									0.00	0	
Total For TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.95301			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.95179			0.00	3,000,000	1,000,00
Total TL27 SPOT									0.00	3,000,000	1,000,00
Total For TL27									0.00	3,000,000	1,000,00
TL28 On 24/04/2025 Spot Bond			8.30000	104.10424	8.30000	104.08098			0.00	0	8,000,000,00
Total TL28 SPOT									0.00	0	8,000,000,00
Total For TL28									0.00	0	8,000,000,00
TL29 On 24/04/2025 Spot Bond					0.00000	101.29561			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.94985			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.23306			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.47611			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.59000	108.50560	6.59000	108.48617		2,114,209,072,000.00		320,820,800	1,619,364,60
Total TN23 SPOT								2,114,209,072,000.00		320,820,800	1,619,364,60
Total For TN23								2,114,209,072,000.00		320,820,800	1,619,364,60
TN23/R On 06/11/2023 Spot Bond			100.00000	30.94494	100.00000	30.87570			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			8.67000	105.56638	8.67000	105.54203		2,408,042,214,000.00		277,744,200	10,162,378,00
Total TN25 SPOT								2,408,042,214,000.00		277,744,200	10,162,378,00
Total For TN25								2,408,042,214,000.00		277,744,200	10,162,378,00
TN25/R On 19/08/2025 Spot Bond			100.00000	16.86377	100.00000	16.82664			0.00	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 TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.70000	97.18441	9.70000	97.15898				230,501,100,000.00	23,763,000	29,780,204,80
Total TN27 SPOT										230,501,100,000.00	23,763,000	29,780,204,80
Total For TN27										230,501,100,000.00	23,763,000	29,780,204,80
TN27/R On 14/11/2027 Spot Bond			100.00000	10.26962	100.00000	10.24664				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.99000	99.14847	10.99000	99.11933				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	117.48325	8.00000	117.45793				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.80000	94.04406	11.80000	94.01444				0.00	0	2,220,000,00
Total TN40 SPOT										0.00	0	2,220,000,00
Total For TN40										0.00	0	2,220,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	101.91674	10.75000	101.88742				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	101.18660				0.00	0	310,000,00
Total TR5A11 SPOT										0.00	0	310,000,00
Total For TR5A11										0.00	0	310,000,00
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.19253				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.20026				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.20200				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	101.17726	7.61000	103.65683				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5OM On 20/06/2022 Spot Bond					0.00000	101.01879				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	100.16918				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.72030				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.05000	103.35932	6.05000	103.34230				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.38122				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.50296				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.88853				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.85847				0.00	9,000,000	3,000,000
Total TRA4A2 SPOT										0.00	9,000,000	3,000,000
Total For TRA4A2										0.00	9,000,000	3,000,000
TRA4A On 13/04/2024 Spot Bond					0.00000	100.90484				0.00	18,000,000	6,000,000
Total TRA4A3 SPOT										0.00	18,000,000	6,000,000
Total For TRA4A3										0.00	18,000,000	6,000,000
TRA4A On 13/04/2024 Spot Bond			6.34000	107.71335	6.34000	107.69488			114,120,000,000.00	0.00	18,000,000	6,000,000
Total TRA4A4 SPOT									114,120,000,000.00	0.00	18,000,000	6,000,000
Total For TRA4A4									114,120,000,000.00	0.00	18,000,000	6,000,000
TRA4A On 13/04/2022 Spot Bond					0.00000	100.85847				0.00	0	70,301,800
Total TRA4A6 SPOT										0.00	0	70,301,800
Total For TRA4A6										0.00	0	70,301,800
TRA4A On 13/04/2024 Spot Bond					0.00000	100.90484				0.00	0	45,000,000
Total TRA4A7 SPOT										0.00	0	45,000,000

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 TRA4A7										0.00	0	45,000,00
TRA4A: On 13/04/2024 Spot Bond			8.62000	101.44786	8.62000	101.42434				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.77787				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.76064				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.36341				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.21157				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.74245				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.28281				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP25: On 14/02/2022 Spot Bond					0.00000	99.18706				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP25: On 11/03/2022 Spot Bond					0.00000	98.80637				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25: On 16/03/2022 Spot Bond					0.00000	98.71738				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25: On 11/05/2022 Spot Bond					0.00000	98.02254				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP26: On 16/09/2022 Spot Bond					0.00000	96.12842				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TU1A11On 31/01/2025 Spot Bond					0.00000	101.26012				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11On 31/01/2025 Spot Bond					0.00000	100.84601				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11On 31/01/2025 Spot Bond					0.00000	101.59813				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC38 On 14/12/2021 Spot Bond					0.00000	100.98729				0.00	0	
Total TWC386 SPOT										0.00	0	
Total For TWC386										0.00	0	
TWC38 On 10/01/2022 Spot Bond					0.00000	100.74227				0.00	0	
Total TWC387 SPOT										0.00	0	
Total For TWC387										0.00	0	
TWC38 On 17/01/2022 Spot Bond					0.00000	100.67447				0.00	0	
Total TWC388 SPOT										0.00	0	
Total For TWC388										0.00	0	
TWC38 On 24/01/2022 Spot Bond					0.00000	100.60702				0.00	0	
Total TWC389 SPOT										0.00	0	
Total For TWC389										0.00	0	
TWC39 On 31/01/2022 Spot Bond					0.00000	100.52717				0.00	0	
Total TWC390 SPOT										0.00	0	
Total For TWC390										0.00	0	
TWC39 On 04/02/2022 Spot Bond					0.00000	100.43445				0.00	0	
Total TWC391 SPOT										0.00	0	
Total For TWC391										0.00	0	
TWC39 On 18/02/2022 Spot Bond					0.00000	100.25027				0.00	0	
Total TWC392 SPOT										0.00	0	
Total For TWC392										0.00	0	
TWC39 On 25/02/2022 Spot Bond					0.00000	100.20260				0.00	0	
Total TWC393 SPOT										0.00	0	
Total For TWC393										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
TWC39 On 04/03/2022 Spot Bond					0.00000	100.07179			0.00	0	
Total TWC394 SPOT									0.00	0	
Total For TWC394									0.00	0	
UG26 On 09/03/2026 Spot Bond			10.13000	106.94775	10.13000	106.91857			0.00	0	
Total UG26 SPOT									0.00	0	
Total For UG26									0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.37670			0.00	0	300,000,00
Total UU1A01 SPOT									0.00	0	300,000,00
Total For UU1A01									0.00	0	300,000,00
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.42608			0.00	0	
Total UU1A02 SPOT									0.00	0	
Total For UU1A02									0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.44886			0.00	0	
Total UU1B01 SPOT									0.00	0	
Total For UU1B01									0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.54746			0.00	0	
Total UU1C01 SPOT									0.00	0	
Total For UU1C01									0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.96963			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.78176			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.26294			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.36686			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.38201			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.26889			0.00	0	370,000,00
Total VKE17 SPOT									0.00	0	370,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VKE17										0.00	0	370,000,00
VKE18 On 27/08/2024 Spot Bond					0.00000	100.22219				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.31993				0.00	4,360,000,000	2,180,000,00
Total WHL03 SPOT										0.00	4,360,000,000	2,180,000,00
Total For WHL03										0.00	4,360,000,000	2,180,000,00
Total for SPOT										1.17e+017	1,895,521,443,600	381,808,448,30
Total for SPOT :										1.17e+017	895,521,443,600	381,808,448,30
Total Futures										1.170926843e+017	895,521,461,384	381,809,505,00
Total Options										0.000000000	0	126,40
Grand Total:										1.17e+017	895,521,461,384	381,809,631,40