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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/11/2021

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 03/02/2022 Bond Future			11.34699	78.53274	11.25609	79.01126			0.00	0	26
ES33 On 05/05/2022 Bond Future			11.57909	75.71172	11.48428	76.19645			0.00	0	8
ES33 On 04/08/2022 Bond Future			11.82691	76.58727	11.72798	77.07794			0.00	0	
ES33 On 03/11/2022 Bond Future			12.07473	73.82570	11.97149	74.32263			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 03/02/2022 Bond Future			11.81694	77.13419	11.74142	77.59095			0.00	0	3,51
ES42 On 05/05/2022 Bond Future			12.03529	73.81524	11.95643	74.27788			0.00	0	1,19
ES42 On 04/08/2022 Bond Future			12.26166	74.66695	12.17937	75.13524			0.00	0	
ES42 On 03/11/2022 Bond Future			12.48881	71.40159	12.40285	71.87599			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			154.83834	154.83834	155.06458	155.06458			0.00	0	5,37
I2025 On 05/05/2022 Bond Future			156.72439	156.72439	156.95400	156.95400			0.00	0	16
I2025 On 04/08/2022 Bond Future			157.02352	157.02352	157.25671	157.25671			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	Open Interest
I2025	On	03/11/2022	Bond Future			159.00640	159.00640	159.24277	159.24277			0.00	0	
Total I2025 Future												0.00	0	5,48
Total For I2025												0.00	0	5,48
I2029	On	03/02/2022	Bond Future			114.45130	114.45130	114.82613	114.82613			0.00	0	2,80
I2029	On	05/05/2022	Bond Future			114.64790	114.64790	115.02802	115.02802			0.00	0	18
I2029	On	04/08/2022	Bond Future			116.04597	116.04597	116.43070	116.43070			0.00	0	
I2029	On	03/11/2022	Bond Future			116.28801	116.28801	116.67825	116.67825			0.00	0	
Total I2029 Future												0.00	0	2,95
Total For I2029												0.00	0	2,95
I2033	On	03/02/2022	Bond Future			111.13877	111.13877	110.03811	110.03811			0.00	0	7,38
I2033	On	05/05/2022	Bond Future			111.21398	111.21398	110.10045	110.10045			0.00	0	2,11
I2033	On	04/08/2022	Bond Future			112.57016	112.57016	111.44302	111.44302			0.00	0	
I2033	On	03/11/2022	Bond Future			112.68740	112.68740	111.54679	111.54679			0.00	0	
Total I2033 Future												0.00	0	9,51
Total For I2033												0.00	0	9,51
I2038	On	03/02/2022	Bond Future			124.41014	124.41014	123.10093	123.10093			0.00	0	6,27
I2038	On	05/05/2022	Bond Future			125.92566	125.92566	124.60096	124.60096			0.00	0	61
I2038	On	04/08/2022	Bond Future			125.64774	125.64774	124.30777	124.30777			0.00	0	
I2038	On	03/11/2022	Bond Future			127.23469	127.23469	125.87804	125.87804			0.00	0	
Total I2038 Future												0.00	0	6,95
Total For I2038												0.00	0	6,95
I2046	On	03/02/2022	Bond Future			113.91522	113.91522	112.18430	112.18430			0.00	0	15,50
I2046	On	05/05/2022	Bond Future			113.42151	113.42151	111.67017	111.67017			0.00	0	17
I2046	On	04/08/2022	Bond Future			114.80454	114.80454	113.03207	113.03207			0.00	0	
I2046	On	03/11/2022	Bond Future			114.33236	114.33236	112.53821	112.53821			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			116.40487	116.40487	114.85963	114.85963			0.00	0	8,48
I2050	On	05/05/2022	Bond Future			117.82277	117.82277	116.25918	116.25918			0.00	0	37
I2050	On	04/08/2022	Bond Future			117.24582	117.24582	115.66395	115.66395			0.00	0	
I2050	On	03/11/2022	Bond Future			118.72674	118.72674	117.12502	117.12502			0.00	0	
Total I2050 Future												0.00	0	8,87
Total For I2050												0.00	0	8,87
R186	On	03/02/2022	Bond Future			8.22017	110.38586	8.18029	110.55213		5.73	283,360,502.62	2,567	55,76
R186	On	05/05/2022	Bond Future			8.45452	111.70387	8.41171	111.87258		5.47	0.00	0	4,40
R186	On	04/08/2022	Bond Future			8.72114	107.70493	8.67513	107.87588		5.83	0.00	0	
R186	On	03/11/2022	Bond Future			8.99146	109.09283	8.94189	109.26590		5.44	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												283,360,502.62	2,567	60,16
R186	On	03/02/2022	Bond Future	7.28	Call			143.33000	0.14333	124,100	5.57	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,982.78000	3.98278	4,129,820	5.57	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			147.86000	0.14786	128,140	5.57	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,943.75000	3.94375	4,090,300	5.57	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			152.40000	0.15240	132,200	5.57	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,904.74000	3.90474	4,050,810	5.57	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			374.53000	0.37453	342,510	5.08	0.00	0	3,60
R186	On	05/05/2022	Bond Future	7.48	Put			4,129.61000	4.12961	4,266,300	5.08	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			1,487.45000	1.48745	1,405,310	5.49	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			1,929.25000	1.92925	2,015,820	5.49	0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			74.83000	0.07483	66,310	5.09	0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			6,971.82000	6.97182	7,132,010	5.09	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			232.73000	0.23273	210,400	4.95	0.00	0	40
R186	On	05/05/2022	Bond Future	7.28	Put			4,815.05000	4.81505	4,961,430	4.95	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			1,584.18000	1.58418	1,498,860	5.51	0.00	0	40
R186	On	05/05/2022	Bond Future	8.35	Put			1,827.96000	1.82796	1,911,350	5.51	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			808.68000	0.80868	753,310	5.32	0.00	0	40
R186	On	05/05/2022	Bond Future	7.88	Put			2,931.94000	2.93194	3,045,280	5.32	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			1,200.16000	1.20016	1,128,290	5.43	0.00	0	40
R186	On	05/05/2022	Bond Future	8.14	Put			2,278.70000	2.27870	2,375,540	5.43	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Call			3,687.26000	3.68726	3,557,530	5.98	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			709.08000	0.70908	748,060	5.98	0.00	0	40
R186	On	05/05/2022	Bond Future	8.31	Call			1,506.64000	1.50664	1,423,870	5.49	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,908.80000	1.90880	1,994,740	5.49	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			1,525.66000	1.52566	1,442,250	5.50	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,888.20000	1.88820	1,973,500	5.50	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			2,219.85000	2.21985	2,116,830	5.64	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			1,323.97000	1.32397	1,389,660	5.64	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.94	Call			2,998.81000	2.99881	2,879,770	5.83	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			939.77000	0.93977	989,440	5.83	0.00	0	40
R186	On	04/08/2022	Bond Future	7.96	Put			3,694.57000	3.69457	3,810,270	5.56	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			1,229.96000	1.22996	1,166,330	5.66	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			3,281.81000	3.28181	3,389,130	5.66	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			3,235.15000	3.23515	3,341,490	5.67	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			4,910.36000	4.91036	4,777,950	6.62	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			898.40000	0.89840	936,940	6.62	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			201.92000	0.20192	185,200	5.18	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			6,826.84000	6.82684	6,981,070	5.18	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R186	On	04/08/2022	Bond Future	7.96	Call		992.76000	0.99276	937,510	5.56	0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.14	Call		1,244.65000	1.24465	1,180,530	5.66	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put		3,258.42000	3.25842	3,365,250	5.66	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		1,259.45000	1.25945	1,194,840	5.67	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		1,683.81000	1.68381	1,609,990	5.36	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		3,100.24000	3.10024	3,199,490	5.36	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		1,699.53000	1.69953	1,625,280	5.36	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		3,080.43000	3.08043	3,179,250	5.36	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		1,668.17000	1.66817	1,594,790	5.35	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		3,120.15000	3.12015	3,219,840	5.35	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											283,360,502.62	2,567	84,85
R197	On	03/02/2022	Bond Future			322.48208	322.48208	322.46384	322.46384		0.00	0	1,07
R197	On	05/05/2022	Bond Future			326.40985	326.40985	326.39267	326.39267		0.00	0	27
R197	On	04/08/2022	Bond Future			322.02712	322.02712	322.01307	322.01307		0.00	0	
R197	On	03/11/2022	Bond Future			326.09479	326.09479	326.08113	326.08113		0.00	0	
Total R197 Future											0.00	0	1,31
Total For R197											0.00	0	1,31
R202	On	03/02/2022	Bond Future			240.62447	240.62447	240.59490	240.59490		0.00	0	8,07
R202	On	05/05/2022	Bond Future			243.55503	243.55503	243.52607	243.52607		0.00	0	47
R202	On	04/08/2022	Bond Future			242.08306	242.08306	242.05557	242.05557		0.00	0	
R202	On	03/11/2022	Bond Future			245.14021	245.14021	245.11280	245.11280		0.00	0	
Total R202 Future											0.00	0	8,46
Total For R202											0.00	0	8,46
R2023	On	03/02/2022	Bond Future			5.52086	105.69661	5.46786	105.75120	1.20	4,227,864.40	40	13,47
R2023	On	05/05/2022	Bond Future			5.73715	103.04790	5.66673	103.10355	1.02	0.00	0	77
R2023	On	04/08/2022	Bond Future			6.16879	104.24535	6.06540	104.30226	0.80	0.00	0	
R2023	On	03/11/2022	Bond Future			7.09313	101.66230	6.90578	101.71953	0.87	0.00	0	
Total R2023 Future											4,227,864.40	40	14,18
R2023	On	03/02/2022	Bond Future	5.06	Call		55.59000	0.05559	44,720	0.98	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put		477.11000	0.47711	520,830	0.98	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call		58.69000	0.05869	47,400	0.99	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put		469.85000	0.46985	513,150	0.99	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call		62.05000	0.06205	50,320	1.00	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put		462.84000	0.46284	505,700	1.00	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		634.04000	0.63404	592,820	1.12	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		127.49000	0.12749	141,920	1.12	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call		621.61000	0.62161	580,710	1.12	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	05/05/2022	Bond Future	6.29	Put		130.75000	0.13075	145,500	1.12	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		627.82000	0.62782	586,760	1.12	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		129.11000	0.12911	143,700	1.12	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put		282.37000	0.28237	311,630	0.78	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		271.44000	0.27144	243,610	0.78	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		279.92000	0.27992	309,000	0.78	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call		265.33000	0.26533	237,860	0.77	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		284.82000	0.28482	314,260	0.77	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call		268.38000	0.26838	240,730	0.78	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call		226.67000	0.22667	203,990	0.79	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put		424.44000	0.42444	458,990	0.79	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call		228.68000	0.22868	205,900	0.79	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put		423.38000	0.42338	457,830	0.79	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call		225.06000	0.22506	202,480	0.79	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put		425.89000	0.42589	460,540	0.79	0.00	0	
Total R2023 Option											0.00	0	
Total For R2023											4,227,864.40	40	14,18
R2030	On	03/02/2022	Bond Future			9.57995	91.49801	9.47274	92.05560	9.20	93,144,974.18	1,018	83,8
R2030	On	05/05/2022	Bond Future			9.79514	92.59113	9.68272	93.15575	8.80	0.00	0	14,7
R2030	On	04/08/2022	Bond Future			10.03431	89.64511	9.91618	90.21673	9.03	0.00	0	
R2030	On	03/11/2022	Bond Future			10.26054	90.80660	10.13660	91.38523	8.55	0.00	0	
Total R2030 Future											93,144,974.18	1,018	98,57
R2030	On	03/02/2022	Bond Future	8.39	Call		104.43000	0.10443	70,790	8.43	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put		5,986.69000	5.98669	6,510,640	8.43	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call		427.66000	0.42766	319,900	8.68	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put		3,753.91000	3.75391	4,203,740	8.68	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Call		789.44000	0.78944	618,660	8.90	0.00	0	4,00
R2030	On	03/02/2022	Bond Future	9.35	Put		1,950.65000	1.95065	2,266,060	9.10	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.43	Call		1,504.93000	1.50493	1,239,430	9.15	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		1,728.42000	1.72842	2,020,510	9.15	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call		1,530.87000	1.53087	1,262,450	9.16	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		1,702.01000	1.70201	1,991,180	9.16	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		1,675.88000	1.67588	1,962,140	9.17	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call		1,980.93000	1.98093	1,666,720	9.28	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put		1,319.55000	1.31955	1,562,930	9.28	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call		2,560.90000	2.56090	2,198,520	9.43	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put		974.42000	0.97442	1,169,630	9.43	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call		1,306.94000	1.30694	1,064,760	9.10	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Put		2,762.19000	2.76219	3,149,000	8.90	0.00	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
R2030 On 03/02/2022 Bond Future	9.90	Call			2,988.99000	2.98899	2,597,690	9.57		0.00	0	
R2030 On 03/02/2022 Bond Future	9.90	Put			792.45000	0.79245	958,740	9.57		0.00	0	8,00
R2030 On 03/02/2022 Bond Future	10.85	Call			6,980.24000	6.98024	6,458,710	10.78		0.00	0	
R2030 On 03/02/2022 Bond Future	10.85	Put			136.31000	0.13631	172,370	10.78		0.00	0	1,00
R2030 On 03/02/2022 Bond Future	9.45	Call			1,557.06000	1.55706	1,285,730	9.17		0.00	0	
R2030 On 05/05/2022 Bond Future	8.81	Call			605.16000	0.60516	491,920	8.18		0.00	0	20
R2030 On 05/05/2022 Bond Future	8.81	Put			5,144.67000	5.14467	5,596,050	8.18		0.00	0	
R2030 On 05/05/2022 Bond Future	7.73	Call			70.55000	0.07055	52,560	8.36		0.00	0	20
R2030 On 05/05/2022 Bond Future	7.73	Put			10,632.77000	10.63277	11,179,400	8.36		0.00	0	
R2030 On 05/05/2022 Bond Future	9.95	Call			3,010.05000	3.01005	2,673,190	8.93		0.00	0	
R2030 On 05/05/2022 Bond Future	9.95	Put			1,674.95000	1.67495	1,902,710	8.93		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	8.14	Call			172.20000	0.17220	132,660	8.27		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.14	Put			8,393.09000	8.39309	8,918,170	8.27		0.00	0	
R2030 On 05/05/2022 Bond Future	8.47	Call			327.80000	0.32780	259,190	8.20		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	8.47	Put			6,713.47000	6.71347	7,209,480	8.20		0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Call			3,858.47000	3.85847	3,475,640	9.16		0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Put			1,248.55000	1.24855	1,430,340	9.16		0.00	0	
R2030 On 05/05/2022 Bond Future	8.89	Call			703.26000	0.70326	576,350	8.24		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.89	Put			4,814.84000	4.81484	5,252,550	8.24		0.00	0	
R2030 On 05/05/2022 Bond Future	9.35	Call			1,475.53000	1.47553	1,259,600	8.56		0.00	0	
R2030 On 05/05/2022 Bond Future	9.35	Put			3,173.15000	3.17315	3,521,840	8.56		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	11.04	Call			7,015.56000	7.01556	6,532,160	10.12		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Put			488.36000	0.48836	569,580	10.12		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	10.19	Call			3,789.84000	3.78984	3,410,310	9.14		0.00	0	
R2030 On 05/05/2022 Bond Future	10.19	Put			1,277.15000	1.27715	1,462,240	9.14		0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Call			3,824.10000	3.82410	3,442,920	9.15		0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Put			1,262.78000	1.26278	1,446,220	9.15		0.00	0	20
R2030 On 04/08/2022 Bond Future	9.56	Put			3,687.07000	3.68707	4,027,040	8.78		0.00	0	
R2030 On 04/08/2022 Bond Future	8.30	Call			360.65000	0.36065	296,350	8.42		0.00	0	80
R2030 On 04/08/2022 Bond Future	8.30	Put			8,667.54000	8.66754	9,174,860	8.42		0.00	0	
R2030 On 04/08/2022 Bond Future	9.05	Call			1,033.89000	1.03389	884,250	8.45		0.00	0	80
R2030 On 04/08/2022 Bond Future	9.05	Put			5,370.34000	5.37034	5,792,320	8.45		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Put			1,132.18000	1.13218	1,272,840	9.85		0.00	0	80
R2030 On 04/08/2022 Bond Future	9.54	Call			1,893.56000	1.89356	1,665,230	8.76		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Put			3,745.11000	3.74511	4,088,400	8.76		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Call			1,914.30000	1.91430	1,684,310	8.77		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Put			3,716.01000	3.71601	4,057,640	8.77		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Call			1,935.17000	1.93517	1,703,520	8.78		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Call			5,981.36000	5.98136	5,550,400	9.85		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			3,019.80000	3.01980	2,730,030	8.61		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2030	On	03/11/2022	Bond Future	10.10	Put			3.19159000	3.19159	3,480,450	8.61	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			2,971.46000	2.97146	2,684,510	8.60	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			3,237.30000	3.23730	3,528,980	8.60	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			2,995.40000	2.99540	2,707,040	8.60	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			3,214.20000	3.21420	3,504,470	8.60	0.00	0	
Total R2030 Option												0.00	0	26,92
Total For R2030												93,144,974.18	1,018	125,45
R2032	On	03/02/2022	Bond Future			10.02670	91.79970	9.91465	92.45274		10.29	254,835,967.20	2,776	109,38
R2032	On	05/05/2022	Bond Future			10.22912	88.74917	10.11217	89.41038		10.18	0.00	0	20,38
R2032	On	04/08/2022	Bond Future			10.44594	89.76022	10.32380	90.42962		9.88	0.00	0	
R2032	On	03/11/2022	Bond Future			10.66067	86.77777	10.53311	87.45538		10.05	0.00	0	
Total R2032 Future												254,835,967.20	2,776	129,77
R2032	On	03/02/2022	Bond Future	8.91	Call			117.99000	0.11799	77,280	8.92	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put			6,269.14000	6.26914	6,881,470	8.92	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			264.78000	0.26478	184,510	9.10	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.14	Put			4,959.33000	4.95933	5,532,100	9.10	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call			909.83000	0.90983	704,290	9.76	0.00	0	1,08
R2032	On	03/02/2022	Bond Future	9.58	Put			2,919.98000	2.91998	3,364,090	9.78	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call			1,019.53000	1.01953	796,920	9.84	0.00	0	27
R2032	On	03/02/2022	Bond Future	9.62	Put			2,767.66000	2.76766	3,198,090	9.84	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Call			1,136.82000	1.13682	896,910	9.91	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put			2,585.12000	2.58512	2,998,250	9.91	0.00	0	1,08
R2032	On	03/02/2022	Bond Future	9.81	Put			2,116.10000	2.11610	2,480,530	10.09	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.90	Call			1,760.36000	1.76036	1,440,680	10.19	0.00	0	90
R2032	On	03/02/2022	Bond Future	9.90	Put			1,846.22000	1.84622	2,179,580	10.19	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.14	Call			2,560.35000	2.56035	2,161,490	10.44	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			1,253.45000	1.25345	1,507,630	10.44	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.58	Call			931.04000	0.93104	722,110	9.78	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Put			876.65000	0.87665	1,069,980	10.70	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.42	Call			3,672.59000	3.67259	3,195,010	10.80	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			777.23000	0.77723	952,690	10.80	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Call			3,715.14000	3.71514	3,235,090	10.82	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			763.76000	0.76376	936,750	10.82	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Call			1,500.38000	1.50038	1,211,770	10.09	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			750.65000	0.75065	921,200	10.83	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			3,801.00000	3.80100	3,316,110	10.85	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put			737.73000	0.73773	905,880	10.85	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.53	Call			4,150.84000	4.15084	3,647,650	10.97	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			641.95000	0.64195	791,800	10.97	0.00	0	27

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 03/02/2022 Bond Future	10.35	Call			3,378.52000	3.37852	2,918,810	10.70	0.00	0	
R2032 On 03/02/2022 Bond Future	10.65	Put			521.11000	0.52111	646,590	11.17	0.00	0	1,000
R2032 On 03/02/2022 Bond Future	10.66	Call			4,738.58000	4.73858	4,209,140	11.19	0.00	0	
R2032 On 03/02/2022 Bond Future	10.66	Put			512.13000	0.51213	635,730	11.19	0.00	0	500
R2032 On 03/02/2022 Bond Future	10.90	Call			5,865.23000	5.86523	5,297,370	11.58	0.00	0	
R2032 On 03/02/2022 Bond Future	10.90	Put			335.11000	0.33511	420,290	11.58	0.00	0	900
R2032 On 03/02/2022 Bond Future	10.44	Call			3,758.00000	3.75800	3,275,510	10.83	0.00	0	
R2032 On 03/02/2022 Bond Future	9.57	Put			2,959.11000	2.95911	3,406,610	9.76	0.00	0	
R2032 On 03/02/2022 Bond Future	10.95	Call			6,104.85000	6.10485	5,530,460	11.67	0.00	0	
R2032 On 03/02/2022 Bond Future	10.95	Put			306.53000	0.30653	385,180	11.67	0.00	0	400
R2032 On 03/02/2022 Bond Future	11.13	Call			6,973.67000	6.97367	6,378,920	11.93	0.00	0	
R2032 On 03/02/2022 Bond Future	11.13	Put			219.34000	0.21934	277,630	11.93	0.00	0	200
R2032 On 03/02/2022 Bond Future	10.65	Call			4,692.65000	4.69265	4,165,090	11.17	0.00	0	
R2032 On 05/05/2022 Bond Future	10.98	Call			5,745.43000	5.74543	5,240,860	11.39	0.00	0	
R2032 On 05/05/2022 Bond Future	10.98	Put			992.46000	0.99246	1,149,100	11.39	0.00	0	900
R2032 On 05/05/2022 Bond Future	9.58	Call			1,214.70000	1.21470	1,010,110	9.79	0.00	0	700
R2032 On 05/05/2022 Bond Future	9.58	Put			4,308.59000	4.30859	4,765,210	9.79	0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Call			5,998.41000	5.99841	5,485,250	11.48	0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Put			929.62000	0.92962	1,077,670	11.48	0.00	0	
R2032 On 05/05/2022 Bond Future	10.18	Call			2,744.06000	2.74406	2,394,560	10.34	0.00	0	700
R2032 On 05/05/2022 Bond Future	10.18	Put			2,359.76000	2.35976	2,671,470	10.34	0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Call			3,097.97000	3.09797	2,723,060	10.45	0.00	0	900
R2032 On 05/05/2022 Bond Future	10.29	Put			2,095.17000	2.09517	2,381,470	10.45	0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Call			6,597.77000	6.59777	6,066,160	11.68	0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Put			798.25000	0.79825	927,850	11.68	0.00	0	700
R2032 On 05/05/2022 Bond Future	11.02	Call			5,913.82000	5.91382	5,403,480	11.45	0.00	0	
R2032 On 05/05/2022 Bond Future	11.02	Put			950.12000	0.95012	1,100,990	11.45	0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Call			5,956.17000	5.95617	5,444,430	11.46	0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Put			939.90000	0.93990	1,089,370	11.46	0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Put			4,983.35000	4.98335	5,432,700	9.47	0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Put			3,369.44000	3.36944	3,721,070	9.85	0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Call			2,766.83000	2.76683	2,447,090	9.86	0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Put			3,341.12000	3.34112	3,690,780	9.86	0.00	0	
R2032 On 04/08/2022 Bond Future	8.97	Call			503.68000	0.50368	410,460	8.98	0.00	0	800
R2032 On 04/08/2022 Bond Future	8.97	Put			8,402.44000	8.40244	8,978,620	8.98	0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Call			1,571.57000	1.57157	1,351,520	9.47	0.00	0	800
R2032 On 04/08/2022 Bond Future	11.60	Put			1,026.25000	1.02625	1,162,890	11.33	0.00	0	800
R2032 On 04/08/2022 Bond Future	11.89	Call			8,895.39000	8.89539	8,335,980	11.70	0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Put			806.63000	0.80663	916,620	11.70	0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Call			2,712.43000	2.71243	2,396,630	9.85	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2032 On 04/08/2022 Bond Future	10.20	Put			3.39794000	3.39794	3,751,540	9.85		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Call			2,739.56000	2.73956	2,421,790	9.85		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Call			7,695.40000	7.69540	7,162,640	11.33		0.00	0	
R2032 On 03/11/2022 Bond Future	10.66	Call			3,833.33000	3.83333	3,465,760	10.15		0.00	0	
R2032 On 03/11/2022 Bond Future	10.66	Put			3,159.26000	3.15926	3,469,300	10.15		0.00	0	
Total R2032 Option										0.00	0	15,25
Total For R2032										254,835,967.20	2,776	145,06
R2035 On 03/02/2022 Bond Future			10.37640	93.32930	10.30596	93.79046		11.52		37,705,037.20	404	98,3
R2035 On 05/05/2022 Bond Future			10.56549	89.96536	10.49217	90.43246		11.46		0.00	0	8,9
R2035 On 04/08/2022 Bond Future			10.76942	90.98901	10.69304	91.46178		11.10		0.00	0	
R2035 On 03/11/2022 Bond Future			10.97061	87.69177	10.89107	88.17048		11.37		0.00	0	
Total R2035 Future										37,705,037.20	404	107,23
R2035 On 03/02/2022 Bond Future	9.70	Call			560.95000	0.56095	462,660	10.75		0.00	0	68
R2035 On 03/02/2022 Bond Future	9.70	Put			4,671.74000	4.67174	5,034,610	10.75		0.00	0	
R2035 On 03/02/2022 Bond Future	9.92	Call			984.19000	0.98419	836,810	11.10		0.00	0	20
R2035 On 03/02/2022 Bond Future	9.92	Put			3,572.21000	3.57221	3,885,990	11.10		0.00	0	
R2035 On 03/02/2022 Bond Future	10.10	Call			1,439.33000	1.43933	1,248,850	11.35		0.00	0	28
R2035 On 03/02/2022 Bond Future	10.24	Put			2,294.92000	2.29492	2,531,860	11.51		0.00	0	
R2035 On 03/02/2022 Bond Future	10.26	Call			1,925.21000	1.92521	1,696,210	11.53		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.26	Put			2,227.94000	2.22794	2,460,100	11.53		0.00	0	
R2035 On 03/02/2022 Bond Future	10.34	Call			2,198.00000	2.19800	1,950,160	11.63		0.00	0	
R2035 On 03/02/2022 Bond Future	10.34	Put			1,974.72000	1.97472	2,188,040	11.63		0.00	0	50
R2035 On 03/02/2022 Bond Future	10.35	Put			1,944.70000	1.94470	2,155,690	11.64		0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Call			3,257.92000	3.25792	2,951,370	12.01		0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Put			1,291.41000	1.29141	1,446,020	12.01		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.65	Call			3,431.90000	3.43190	3,117,560	12.07		0.00	0	
R2035 On 03/02/2022 Bond Future	10.65	Put			1,211.27000	1.21127	1,358,090	12.07		0.00	0	68
R2035 On 03/02/2022 Bond Future	10.24	Call			1,860.01000	1.86001	1,635,790	11.51		0.00	0	50
R2035 On 03/02/2022 Bond Future	11.03	Put			654.19000	0.65419	740,790	12.78		0.00	0	28
R2035 On 03/02/2022 Bond Future	11.05	Call			5,337.67000	5.33767	4,960,600	12.82		0.00	0	
R2035 On 03/02/2022 Bond Future	11.05	Put			632.98000	0.63298	717,070	12.82		0.00	0	1,60
R2035 On 03/02/2022 Bond Future	11.11	Call			5,642.09000	5.64209	5,257,890	12.94		0.00	0	
R2035 On 03/02/2022 Bond Future	11.11	Put			573.58000	0.57358	650,540	12.94		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.35	Call			2,233.42000	2.23342	1,983,250	11.64		0.00	0	1,60
R2035 On 03/02/2022 Bond Future	11.22	Put			478.30000	0.47830	543,530	13.15		0.00	0	
R2035 On 03/02/2022 Bond Future	11.23	Call			6,259.87000	6.25987	5,862,960	13.17		0.00	0	
R2035 On 03/02/2022 Bond Future	11.23	Put			470.41000	0.47041	534,660	13.17		0.00	0	
R2035 On 03/02/2022 Bond Future	11.24	Call			6,311.88000	6.31188	5,914,010	13.19		0.00	0	
R2035 On 03/02/2022 Bond Future	11.24	Put			462.75000	0.46275	526,040	13.19		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	Opt Intert
R2035 On 03/02/2022 Bond Future	11.03	Call			5,237.10000	5.23710	4,862,540	12.78		0.00	0	
R2035 On 03/02/2022 Bond Future	11.28	Put			432.14000	0.43214	491,620	13.26		0.00	0	20
R2035 On 03/02/2022 Bond Future	11.33	Call			6,779.62000	6.77962	6,373,430	13.34		0.00	0	
R2035 On 03/02/2022 Bond Future	11.33	Put			396.14000	0.39614	451,110	13.34		0.00	0	50
R2035 On 03/02/2022 Bond Future	11.39	Call			7,093.78000	7.09378	6,682,580	13.44		0.00	0	
R2035 On 03/02/2022 Bond Future	11.39	Put			356.81000	0.35681	406,770	13.44		0.00	0	60
R2035 On 03/02/2022 Bond Future	11.22	Call			6,208.02000	6.20802	5,812,090	13.15		0.00	0	
R2035 On 03/02/2022 Bond Future	10.10	Put			2,807.35000	2.80735	3,078,030	11.35		0.00	0	
R2035 On 03/02/2022 Bond Future	11.73	Call			8,895.62000	8.89562	8,463,040	13.98		0.00	0	
R2035 On 03/02/2022 Bond Future	11.73	Put			196.05000	0.19605	224,630	13.98		0.00	0	20
R2035 On 03/02/2022 Bond Future	11.88	Call			9,694.21000	9.69421	9,255,230	14.22		0.00	0	
R2035 On 03/02/2022 Bond Future	11.88	Put			150.24000	0.15024	172,420	14.22		0.00	0	1,80
R2035 On 03/02/2022 Bond Future	11.28	Call			6,519.37000	6.51937	6,117,690	13.26		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Call			7,753.64000	7.75364	7,366,910	13.13		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Put			827.27000	0.82727	907,640	13.13		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Call			7,801.79000	7.80179	7,414,280	13.14		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Put			818.55000	0.81855	898,140	13.14		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Call			7,705.53000	7.70553	7,319,580	13.11		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Put			836.09000	0.83609	917,240	13.11		0.00	0	
R2035 On 04/08/2022 Bond Future	9.53	Put			8,445.25000	8.44525	8,829,820	10.10		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Put			6,767.09000	6.76709	7,114,550	10.24		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Call			2,933.95000	2.93395	2,710,120	10.92		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.53	Put			3,955.42000	3.95542	4,204,360	10.92		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Call			3,272.36000	3.27236	3,033,120	11.01		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			3,602.82000	3.60282	3,836,350	11.01		0.00	0	10
R2035 On 04/08/2022 Bond Future	9.53	Call			774.50000	0.77450	686,300	10.10		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.72	Put			3,362.64000	3.36264	3,585,160	11.08		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Call			3,562.78000	3.56278	3,311,170	11.08		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Put			3,333.55000	3.33355	3,554,710	11.08		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Call			3,595.77000	3.59577	3,342,810	11.09		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			3,304.67000	3.30467	3,524,480	11.09		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Call			1,230.64000	1.23064	1,105,330	10.24		0.00	0	10
R2035 On 04/08/2022 Bond Future	11.13	Call			4,998.39000	4.99839	4,695,560	11.45		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			2,342.16000	2.34216	2,512,100	11.45		0.00	0	10
R2035 On 04/08/2022 Bond Future	12.18	Call			9,555.61000	9.55561	9,161,600	12.90		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Put			971.58000	0.97158	1,050,340	12.90		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.72	Call			3,529.93000	3.52993	3,279,680	11.08		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			4,707.80000	4.70780	4,429,410	11.46		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			3,281.08000	3.28108	3,481,400	11.46		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Call			4,741.79000	4.74179	4,462,280	11.47		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2035	On	03/11/2022	Bond Future	11.14	Put			3,256.09000	3.25609	3,455,290	11.47	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			4,775.89000	4.77589	4,495,270	11.48	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			3,231.26000	3.23126	3,429,350	11.48	0.00	0	
Total R2035 Option												0.00	0	11,88
Total For R2035												37,705,037.20	404	119,11
R2037	On	03/02/2022	Bond Future			10.58772	84.66996	10.50173	85.23721		12.77	423,349.80	5	111,70
R2037	On	05/05/2022	Bond Future			10.77548	85.68166	10.68607	86.25603		12.13	0.00	0	11,88
R2037	On	04/08/2022	Bond Future			10.97942	82.40259	10.88631	82.98389		12.38	0.00	0	
R2037	On	03/11/2022	Bond Future			11.16907	83.47463	11.07231	84.06323		12.08	0.00	0	
Total R2037 Future												423,349.80	5	123,56
R2037	On	03/02/2022	Bond Future	11.45	Call			6,404.32000	6.40432	5,915,240	14.58	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put			447.13000	0.44713	525,300	14.58	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call			6,456.44000	6.45644	5,966,190	14.60	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put			439.79000	0.43979	516,790	14.60	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call			6,508.60000	6.50860	6,017,200	14.63	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put			432.56000	0.43256	508,410	14.63	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call			7,811.80000	7.81180	7,337,680	13.86	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put			825.21000	0.82521	925,460	13.86	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call			7,715.67000	7.71567	7,243,470	13.82	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put			842.66000	0.84266	944,830	13.82	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call			7,763.79000	7.76379	7,290,640	13.84	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put			833.96000	0.83396	935,180	13.84	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put			3,426.67000	3.42667	3,704,130	12.29	0.00	0	!
R2037	On	04/08/2022	Bond Future	11.42	Put			2,160.33000	2.16033	2,356,920	12.83	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.10	Call			1,367.15000	1.36715	1,203,740	11.44	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.10	Put			6,526.16000	6.52616	6,944,050	11.44	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			3,479.78000	3.47978	3,177,630	12.28	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			3,456.63000	3.45663	3,735,780	12.28	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call			3,512.52000	3.51252	3,208,680	12.29	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Call			3,545.39000	3.54539	3,239,870	12.30	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			3,396.92000	3.39692	3,672,700	12.30	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			5,411.96000	5.41196	5,027,250	12.83	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call			4,775.46000	4.77546	4,436,390	12.32	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			3,400.30000	3.40030	3,649,830	12.32	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			4,810.67000	4.81067	4,470,250	12.33	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			3,375.90000	3.37590	3,624,080	12.33	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			4,845.66000	4.84566	4,503,880	12.34	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			3,351.35000	3.35135	3,598,170	12.34	0.00	0	
Total R2037 Option												0.00	0	15

Contract 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 R2037									423,349.80	5	123,71
R2040 On 03/02/2022 Bond Future			10.69236	86.79924	10.62703	87.26356		13.37	58,763,085.48	677	76,51
R2040 On 05/05/2022 Bond Future			10.87388	87.83644	10.80595	88.30667		12.70	0.00	0	8,48
R2040 On 04/08/2022 Bond Future			11.07066	84.33126	10.99993	84.80711		12.98	0.00	0	
R2040 On 03/11/2022 Bond Future			11.25319	85.42892	11.17970	85.91078		12.66	0.00	0	
Total R2040 Future									58,763,085.48	677	85,07
R2040 On 03/02/2022 Bond Future	11.57	Call			6,802.89000	6.80289	6,398,280	15.02	0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Put			460.74000	0.46074	520,450	15.02	0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Call			6,858.60000	6.85860	6,453,060	15.05	0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Put			453.16000	0.45316	511,940	15.05	0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Call			6,914.35000	6.91435	6,507,900	15.07	0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Put			445.70000	0.44570	503,570	15.07	0.00	0	
R2040 On 05/05/2022 Bond Future	11.90	Call			8,093.50000	8.09350	7,708,900	14.67	0.00	0	
R2040 On 05/05/2022 Bond Future	11.90	Put			986.28000	0.98628	1,071,910	14.67	0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Call			13,848.05000	13.84805	13,405,120	16.35	0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Put			286.41000	0.28641	313,710	16.35	0.00	0	1,21
R2040 On 05/05/2022 Bond Future	9.82	Call			604.70000	0.60470	524,930	11.46	0.00	0	1,21
R2040 On 05/05/2022 Bond Future	9.82	Put			7,908.75000	7.90875	8,299,210	11.46	0.00	0	
R2040 On 05/05/2022 Bond Future	10.57	Call			2,317.20000	2.31720	2,111,500	12.51	0.00	0	1,21
R2040 On 05/05/2022 Bond Future	10.57	Put			3,982.33000	3.98233	4,246,860	12.51	0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Call			8,144.03000	8.14403	7,758,630	14.69	0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Put			976.20000	0.97620	1,061,030	14.69	0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Call			8,194.76000	8.19476	7,808,570	14.71	0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Put			966.40000	0.96640	1,050,440	14.71	0.00	0	
R2040 On 04/08/2022 Bond Future	10.70	Put			4,831.09000	4.83109	5,098,910	12.69	0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Call			3,853.50000	3.85350	3,598,720	13.01	0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Put			3,650.68000	3.65068	3,871,750	13.01	0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Put			3,587.76000	3.58776	3,806,100	13.03	0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Call			9,092.05000	9.09205	8,711,190	14.85	0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Put			1,323.30000	1.32330	1,418,290	14.85	0.00	0	41
R2040 On 04/08/2022 Bond Future	9.70	Call			683.52000	0.68352	607,610	11.88	0.00	0	41
R2040 On 04/08/2022 Bond Future	9.70	Put			10,229.41000	10.22941	10,629,350	11.88	0.00	0	
R2040 On 04/08/2022 Bond Future	10.70	Call			2,765.79000	2.76579	2,557,760	12.69	0.00	0	41
R2040 On 04/08/2022 Bond Future	11.04	Call			3,889.20000	3.88920	3,633,060	13.02	0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Put			3,619.10000	3.61910	3,838,810	13.02	0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Call			3,925.05000	3.92505	3,667,540	13.03	0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Call			5,046.51000	5.04651	4,766,360	12.78	0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Put			3,614.99000	3.61499	3,816,700	12.78	0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Call			5,083.06000	5.08306	4,801,780	12.79	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040 On 03/11/2022 Bond Future	11.41	Put			3,587.47000	3.58747	3,788,050	12.79	0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Call			5,010.07000	5.01007	4,731,050	12.77	0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Put			3,642.69000	3.64269	3,845,530	12.77	0.00	0	
Total R2040 Option									0.00	0	4,98
Total For R2040									58,763,085.48	677	90,05
R2044 On 03/02/2022 Bond Future			10.73940	83.52315	10.65327	84.14831		14.01	167,046.30	2	53,84
R2044 On 05/05/2022 Bond Future			10.91196	84.52122	10.82245	85.15417		13.31	0.00	0	5,75
R2044 On 04/08/2022 Bond Future			11.09866	81.10331	11.00547	81.74388		13.60	0.00	0	
R2044 On 03/11/2022 Bond Future			11.27146	82.15909	11.17467	82.80773		13.27	0.00	0	
Total R2044 Future									167,046.30	2	59,57
R2044 On 03/02/2022 Bond Future	11.59	Call			6,876.99000	6.87699	6,337,240	15.85	0.00	0	
R2044 On 03/02/2022 Bond Future	11.59	Put			472.92000	0.47292	558,330	15.85	0.00	0	
R2044 On 03/02/2022 Bond Future	11.60	Call			6,933.20000	6.93320	6,392,170	15.87	0.00	0	
R2044 On 03/02/2022 Bond Future	11.60	Put			465.23000	0.46523	549,360	15.87	0.00	0	
R2044 On 03/02/2022 Bond Future	11.61	Call			6,989.45000	6.98945	6,447,160	15.90	0.00	0	
R2044 On 03/02/2022 Bond Future	11.61	Put			457.67000	0.45767	540,540	15.90	0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Call			8,282.66000	8.28266	7,766,670	15.49	0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Put			984.35000	0.98435	1,101,310	15.49	0.00	0	
R2044 On 05/05/2022 Bond Future	11.91	Call			8,180.46000	8.18046	7,666,630	15.44	0.00	0	
R2044 On 05/05/2022 Bond Future	11.91	Put			1,004.22000	1.00422	1,123,340	15.44	0.00	0	
R2044 On 05/05/2022 Bond Future	11.92	Call			8,231.47000	8.23147	7,716,550	15.46	0.00	0	
R2044 On 05/05/2022 Bond Future	11.92	Put			994.15000	0.99415	1,112,180	15.46	0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Put			3,512.98000	3.51298	3,804,240	13.69	0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Call			4,131.47000	4.13147	3,780,320	13.70	0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Put			3,481.75000	3.48175	3,771,170	13.70	0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Call			4,057.15000	4.05715	3,709,690	13.68	0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Put			3,544.17000	3.54417	3,837,280	13.68	0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Call			4,094.38000	4.09438	3,745,070	13.69	0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			5,123.24000	5.12324	4,748,040	13.40	0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			3,626.53000	3.62653	3,899,970	13.40	0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			5,160.73000	5.16073	4,784,000	13.41	0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			3,598.67000	3.59867	3,870,580	13.41	0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Call			5,086.18000	5.08618	4,712,520	13.39	0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Put			3,654.91000	3.65491	3,929,890	13.39	0.00	0	
Total R2044 Option									0.00	0	
Total For R2044									167,046.30	2	59,57
R2048 On 03/02/2022 Bond Future			10.66535	87.11982	10.59467	87.65119		13.76	75,968,483.04	872	178,96
R2048 On 05/05/2022 Bond Future			10.82628	83.74491	10.75285	84.28293		13.76	0.00	0	2,03
R2048 On 04/08/2022 Bond Future			10.99835	84.69674	10.92196	85.24129		13.34	0.00	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 03/11/2022 Bond Future			11.16657	81.38205	11.08717	81.93343		13.71	0.00	0	
Total R2048 Future									75,968,483.04	872	181,00
R2048 On 03/02/2022 Bond Future	9.80	Call			311.42000	0.31142	245,430	12.39	0.00	0	
R2048 On 03/02/2022 Bond Future	9.80	Put			6,712.98000	6.71298	7,178,360	12.39	0.00	0	
R2048 On 03/02/2022 Bond Future	10.00	Call			588.10000	0.58810	479,480	12.67	0.00	0	1,30
R2048 On 03/02/2022 Bond Future	10.00	Put			5,301.32000	5.30132	5,724,070	12.67	0.00	0	
R2048 On 03/02/2022 Bond Future	10.20	Call			1,002.20000	1.00220	841,170	12.94	0.00	0	90
R2048 On 03/02/2022 Bond Future	10.40	Put			3,069.15000	3.06915	3,381,250	13.26	0.00	0	
R2048 On 03/02/2022 Bond Future	10.50	Call			1,919.66000	1.91966	1,670,850	13.43	0.00	0	
R2048 On 03/02/2022 Bond Future	10.50	Put			2,640.67000	2.64067	2,923,230	13.43	0.00	0	
R2048 On 03/02/2022 Bond Future	10.70	Call			2,702.92000	2.70292	2,397,360	13.69	0.00	0	1,30
R2048 On 03/02/2022 Bond Future	10.70	Put			1,913.19000	1.91319	2,139,000	13.69	0.00	0	
R2048 On 03/02/2022 Bond Future	10.90	Put			1,362.05000	1.36205	1,536,630	13.99	0.00	0	
R2048 On 03/02/2022 Bond Future	11.00	Call			4,111.85000	4.11185	3,732,310	14.15	0.00	0	10
R2048 On 03/02/2022 Bond Future	11.00	Put			1,142.40000	1.14240	1,294,230	14.15	0.00	0	
R2048 On 03/02/2022 Bond Future	11.47	Call			6,707.27000	6.70727	6,251,470	15.30	0.00	0	
R2048 On 03/02/2022 Bond Future	11.47	Put			518.58000	0.51858	594,150	15.30	0.00	0	
R2048 On 03/02/2022 Bond Future	10.40	Call			1,574.80000	1.57480	1,355,530	13.26	0.00	0	10
R2048 On 03/02/2022 Bond Future	10.20	Put			4,080.38000	4.08038	4,450,720	12.94	0.00	0	
R2048 On 03/02/2022 Bond Future	11.48	Call			6,764.80000	6.76480	6,307,860	15.32	0.00	0	
R2048 On 03/02/2022 Bond Future	11.48	Put			510.08000	0.51008	584,510	15.32	0.00	0	
R2048 On 03/02/2022 Bond Future	11.49	Call			6,822.38000	6.82238	6,364,300	15.35	0.00	0	
R2048 On 03/02/2022 Bond Future	11.49	Put			501.74000	0.50174	575,030	15.35	0.00	0	
R2048 On 03/02/2022 Bond Future	10.90	Call			3,616.15000	3.61615	3,259,360	13.99	0.00	0	90
R2048 On 05/05/2022 Bond Future	11.80	Call			8,171.31000	8.17131	7,734,410	15.77	0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Put			1,040.47000	1.04047	1,141,590	15.77	0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Call			8,223.72000	8.22372	7,785,890	15.80	0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Put			1,030.05000	1.03005	1,130,240	15.80	0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Call			8,118.92000	8.11892	7,682,980	15.75	0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Put			1,050.99000	1.05099	1,153,070	15.75	0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			3,652.35000	3.65235	3,901,870	13.32	0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Call			4,104.48000	4.10448	3,807,850	13.33	0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Put			3,619.15000	3.61915	3,867,070	13.33	0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Call			4,142.44000	4.14244	3,844,220	13.34	0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Put			3,586.20000	3.58620	3,832,530	13.34	0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			4,066.67000	4.06667	3,771,640	13.32	0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			5,173.85000	5.17385	4,853,600	13.76	0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			3,710.63000	3.71063	3,941,760	13.76	0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			5,212.32000	5.21232	4,890,740	13.77	0.00	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
R2048	On	03/11/2022	Bond Future	11.31	Put			3,681.50000	3.68150	3,911,300	13.77	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			5,250.89000	5.25089	4,927,990	13.77	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			3,652.57000	3.65257	3,881,050	13.77	0.00	0	
Total R2048 Option												0.00	0	4,60
Total For R2048												75,968,483.04	872	185,60
R209	On	03/02/2022	Bond Future			10.33804	72.19760	10.24695	72.72154		12.85	166,920,851.20	2,312	17,80
R209	On	05/05/2022	Bond Future			10.50783	69.91825	10.41338	70.44871		12.76	0.00	0	5,30
R209	On	04/08/2022	Bond Future			10.68718	70.71389	10.58922	71.25078		12.40	0.00	0	
R209	On	03/11/2022	Bond Future			10.86264	68.49053	10.76106	69.03413		12.67	0.00	0	
Total R209 Future												166,920,851.20	2,312	23,15
R209	On	03/02/2022	Bond Future	11.02	Call			4,774.40000	4.77440	4,343,150	14.26	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put			497.30000	0.49730	589,990	14.26	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call			4,818.92000	4.81892	4,386,290	14.29	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put			488.94000	0.48894	580,250	14.29	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call			4,863.53000	4.86353	4,429,530	14.31	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put			480.72000	0.48072	570,660	14.31	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call			6,208.41000	6.20841	5,781,090	14.25	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put			785.52000	0.78552	888,660	14.25	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call			8,626.11000	8.62611	8,154,050	15.34	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put			422.42000	0.42242	480,820	15.34	0.00	0	12,00
R209	On	05/05/2022	Bond Future	9.75	Call			898.94000	0.89894	759,840	11.76	0.00	0	8,50
R209	On	05/05/2022	Bond Future	9.75	Put			4,790.01000	4.79001	5,181,370	11.76	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Call			3,545.29000	3.54529	3,210,460	13.04	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put			1,680.38000	1.68038	1,876,010	13.04	0.00	0	12,00
R209	On	05/05/2022	Bond Future	11.44	Call			6,250.11000	6.25011	5,821,780	14.27	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put			776.90000	0.77690	879,030	14.27	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call			6,291.86000	6.29186	5,862,520	14.29	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put			768.38000	0.76838	869,500	14.29	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put			2,998.00000	2.99800	3,258,890	12.25	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call			2,975.45000	2.97545	2,697,840	12.26	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			2,971.16000	2.97116	3,230,440	12.26	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call			2,918.76000	2.91876	2,644,360	12.24	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put			3,024.80000	3.02480	3,287,290	12.24	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call			2,947.16000	2.94716	2,671,160	12.25	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call			4,203.78000	4.20378	3,886,120	12.89	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put			2,829.97000	2.82997	3,055,910	12.89	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			4,234.86000	4.23486	3,915,920	12.90	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put			2,808.77000	2.80877	3,033,430	12.90	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call			4,172.79000	4.17279	3,856,410	12.88	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
R209	On	03/11/2022	Bond Future	11.01	Put			2,851.31000	2.85131	3,078,530	12.88	0.00	0	
Total R209 Option												0.00	0	32,62
Total For R209												166,920,851.20	2,312	55,82
R210	On	03/02/2022	Bond Future			214.97835	214.97835	213.96319	213.96319			0.00	0	1,38
R210	On	05/05/2022	Bond Future			214.74469	214.74469	213.71852	213.71852			0.00	0	10
R210	On	04/08/2022	Bond Future			217.36336	217.36336	216.32475	216.32475			0.00	0	
R210	On	03/11/2022	Bond Future			217.19436	217.19436	216.14406	216.14406			0.00	0	
Total R210 Future												0.00	0	1,48
Total For R210												0.00	0	1,48
R213	On	03/02/2022	Bond Future			9.84979	86.28582	9.73766	86.87612		9.96	258,857.46	3	20,72
R213	On	05/05/2022	Bond Future			10.04889	83.78385	9.93187	84.38151		9.83	0.00	0	
R213	On	04/08/2022	Bond Future			10.26596	84.73929	10.14365	85.34439		9.55	0.00	0	
R213	On	03/11/2022	Bond Future			10.48263	82.30474	10.35481	82.91726		9.57	0.00	0	
Total R213 Future												258,857.46	3	20,72
R213	On	03/02/2022	Bond Future	8.63	Call			87.80000	0.08780	57,400	8.86	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			6,218.39000	6.21839	6,778,290	8.86	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			154.99000	0.15499	105,290	8.88	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			5,308.23000	5.30823	5,848,830	8.88	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			470.74000	0.47074	349,500	9.32	0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Put			1,597.88000	1.59788	1,887,670	9.97	0.00	0	10
R213	On	03/02/2022	Bond Future	9.98	Put			1,119.94000	1.11994	1,345,600	10.17	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			566.60000	0.56660	427,070	9.40	0.00	0	40
R213	On	03/02/2022	Bond Future	9.22	Put			3,362.75000	3.36275	3,813,520	9.40	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call			1,253.28000	1.25328	1,007,880	9.81	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			2,092.44000	2.09244	2,437,340	9.81	0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Call			1,715.91000	1.71591	1,415,400	9.97	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			815.28000	0.81528	991,960	10.41	0.00	0	20
R213	On	03/02/2022	Bond Future	9.96	Call			2,323.43000	2.32343	1,964,370	10.15	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			1,158.14000	1.15814	1,389,380	10.15	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			2,356.12000	2.35612	1,994,260	10.16	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			1,138.91000	1.13891	1,367,350	10.16	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			2,389.02000	2.38902	2,024,380	10.17	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			341.96000	0.34196	426,830	11.16	0.00	0	20
R213	On	03/02/2022	Bond Future	10.00	Call			2,455.61000	2.45561	2,085,470	10.19	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			1,082.90000	1.08290	1,303,060	10.19	0.00	0	40
R213	On	03/02/2022	Bond Future	10.15	Call			2,988.07000	2.98807	2,579,270	10.39	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			843.50000	0.84350	1,025,000	10.39	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call			3,062.06000	3.06206	2,648,440	10.41	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Put			3,654.14000	3.65414	4,123,200	9.32	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	10.25	Call		3,364.67000	3.36467	2,932,670	10.52	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put		710.71000	0.71071	869,010	10.52	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call		4,792.02000	4.79202	4,296,360	11.05	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put		387.26000	0.38726	481,900	11.05	0.00	0	4
R213	On	03/02/2022	Bond Future	10.67	Call		5,090.98000	5.09098	4,585,550	11.16	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		4,600.04000	4.60004	4,163,490	10.50	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		1,017.97000	1.01797	1,179,080	10.50	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		4,526.00000	4.52600	4,092,490	10.47	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		1,040.96000	1.04096	1,205,110	10.47	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		4,563.08000	4.56308	4,128,050	10.49	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		1,029.50000	1.02950	1,192,130	10.49	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		3,409.56000	3.40956	3,753,070	9.31	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		2,159.16000	2.15916	1,895,770	9.32	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		3,381.77000	3.38177	3,723,480	9.32	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		2,113.51000	2.11351	1,853,730	9.30	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		3,437.51000	3.43751	3,782,830	9.30	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		2,136.27000	2.13627	1,874,680	9.31	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		3,239.20000	3.23920	2,921,120	9.65	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		3,069.98000	3.06998	3,364,420	9.65	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		3,264.71000	3.26471	2,945,140	9.66	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		3,047.48000	3.04748	3,340,430	9.66	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		3,213.78000	3.21378	2,897,200	9.65	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		3,092.60000	3.09260	3,388,540	9.65	0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											258,857.46	3	23,58
R214	On	03/02/2022	Bond Future			10.70794	68.96938	10.63228	69.41560	13.88	65,382,972.24	948	20,08
R214	On	05/05/2022	Bond Future			10.87173	66.51302	10.79330	66.96483	13.85	0.00	0	4
R214	On	04/08/2022	Bond Future			11.04659	67.26889	10.96521	67.72612	13.46	0.00	0	
R214	On	03/11/2022	Bond Future			11.21771	64.86315	11.13332	65.32614	13.83	0.00	0	
Total R214 Future											65,382,972.24	948	20,58
R214	On	03/02/2022	Bond Future	11.39	Call		4,782.09000	4.78209	4,413,850	15.16	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		516.72000	0.51672	594,700	15.16	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		4,826.97000	4.82697	4,457,570	15.19	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		508.22000	0.50822	585,040	15.19	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		4,871.91000	4.87191	4,501,370	15.21	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		499.85000	0.49985	575,530	15.21	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		6,120.26000	6.12026	5,762,300	15.68	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		925.13000	0.92513	1,018,980	15.68	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		6,037.77000	6.03777	5,681,570	15.64	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 Intere
R214	On	05/05/2022	Bond Future	11.73	Put		944.51000	0.94451	1,040,120	15.64	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		6,078.93000	6.07893	5,721,840	15.66	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		934.70000	0.93470	1,029,420	15.66	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		3,055.06000	3.05506	3,270,830	13.44	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		3,167.81000	3.16781	2,925,020	13.45	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		3,027.99000	3.02799	3,242,430	13.45	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		3,109.16000	3.10916	2,869,040	13.43	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		3,082.10000	3.08210	3,299,210	13.43	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		3,138.54000	3.13854	2,897,080	13.44	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		4,172.22000	4.17222	3,903,590	13.92	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,993.88000	2.99388	3,188,240	13.92	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		4,202.69000	4.20269	3,932,970	13.93	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,970.78000	2.97078	3,164,050	13.93	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		4,141.84000	4.14184	3,874,310	13.91	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		3,017.13000	3.01713	3,212,590	13.91	0.00	0	
Total R214 Option											0.00	0	
Total For R214											65,382,972.24	948	20,5
Total for Bond											1,041,158,991.12	11,624	1,113,5
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	

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

Contract 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 R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 03/02/2022 GOVI			810.65800	810.65800	814.68200	814.68200				0.00	0	98
GOVI On 05/05/2022 GOVI			820.33200	820.33200	824.40700	824.40700				0.00	0	
GOVI On 04/08/2022 GOVI			830.03400	830.03400	834.15800	834.15800				0.00	0	
GOVI On 03/11/2022 GOVI			840.42600	840.42600	844.60200	844.60200				0.00	0	
Total GOVI Future										0.00	0	98
GOVI On 03/02/2022 GOVI	792.74	Call			219,420.00000	21.94200	179,180,000			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			219,320.00000	21.93200	179,080,000			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			219,220.00000	21.92200	178,980,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			361,570.00000	36.15700	320,820,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.23	Call			361,770.00000	36.17700	321,020,000			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			361,670.00000	36.16700	320,920,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
GOVI	On 04/08/2022	GOVI	819.28	Call			148,780.00000	14.87800	107,540,000		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			148,980.00000	14.89800	107,740,000		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			148,880.00000	14.88800	107,640,000		0.00	0	
GOVI	On 03/11/2022	GOVI	820.42	Call			241,820.00000	24.18200	200,060,000		0.00	0	
GOVI	On 03/11/2022	GOVI	820.42	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On 03/11/2022	GOVI	820.43	Call			241,720.00000	24.17200	199,960,000		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			241,920.00000	24.19200	200,160,000		0.00	0	
GOVI	On 03/11/2022	GOVI	820.41	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	9€
Total for GOVI											0.00	0	9€
AL37	On 03/02/2022	Index Future			801.70700	801.70700	802.85400	802.85400			0.00	0	
AL37	On 05/05/2022	Index Future			811.27500	811.27500	812.43800	812.43800			0.00	0	
AL37	On 04/08/2022	Index Future			820.87000	820.87000	822.04700	822.04700			0.00	0	
AL37	On 03/11/2022	Index Future			831.14600	831.14600	832.34000	832.34000			0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On 03/02/2022	Index Future			922.70100	922.70100	928.62500	928.62500			0.00	0	
AL7T	On 05/05/2022	Index Future			933.71200	933.71200	939.71100	939.71100			0.00	0	
AL7T	On 04/08/2022	Index Future			944.75500	944.75500	950.82500	950.82500			0.00	0	
AL7T	On 03/11/2022	Index Future			956.58300	956.58300	962.73000	962.73000			0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On 03/02/2022	Index Future			821.56500	821.56500	825.67500	825.67500			0.00	0	1€
ALBI	On 05/05/2022	Index Future			831.36900	831.36900	835.53100	835.53100			0.00	0	1€
ALBI	On 04/08/2022	Index Future			841.20100	841.20100	845.41300	845.41300			0.00	0	
ALBI	On 03/11/2022	Index Future			851.73300	851.73300	855.99800	855.99800			0.00	0	
Total ALBI Future											0.00	0	2€
Total For ALBI											0.00	0	2€
IGOV	On 03/02/2022	Index Future			304.56400	304.56400	302.92900	302.92900			6,091,280.00	2	4€
IGOV	On 05/05/2022	Index Future			308.27300	308.27300	306.61900	306.61900			0.00	0	
IGOV	On 04/08/2022	Index Future			311.99200	311.99200	310.31800	310.31800			0.00	0	
IGOV	On 03/11/2022	Index Future			315.97100	315.97100	314.27600	314.27600			0.00	0	
Total IGOV Future											6,091,280.00	2	4€
Total For IGOV											6,091,280.00	2	4€

Contract 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 Index										6,091,280.00	2	72
JIBAR f On 17/11/2021 Jibar Future			3.68500	96.31500	3.69500	96.30500				0.00	0	50,00
JIBAR f On 15/12/2021 Jibar Future			3.97500	96.02500	3.99500	96.00500				0.00	0	
JIBAR f On 19/01/2022 Jibar Future			4.04000	95.96000	4.09000	95.91000				0.00	0	
JIBAR f On 16/02/2022 Jibar Future			4.34000	95.66000	4.38000	95.62000				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.41500	95.58500	4.46500	95.53500				0.00	0	
JIBAR f On 20/04/2022 Jibar Future			4.73000	95.27000	4.79000	95.21000				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			5.09000	94.91000	5.14000	94.86000				0.00	0	
JIBAR f On 21/09/2022 Jibar Future			5.50500	94.49500	5.55500	94.44500				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			6.02500	93.97500	6.06500	93.93500				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			6.36000	93.64000	6.40000	93.60000				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			6.73500	93.26500	6.80500	93.19500				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			7.01500	92.98500	7.11500	92.88500				0.00	0	
Total Jibar Future										0.00	0	50,14
Total For JIBAR FUTURE										0.00	0	50,14
Total for Jibar										0.00	0	50,14
5Y STN On 21/12/2021 Interest Rate Swap			90.70000	90.70000	90.70000	90.70000				0.00	0	
Total 5Y STND Future										0.00	0	5
Total For 5Y STND										0.00	0	5
Total for Interest Rate Swap										0.00	0	5
Total for Derivatives :										1,047,250,271.12	11,626	1,165,41
ABCPI3 On 07/12/2023 Spot Bond			2.58000	320.94954	2.58000	320.88325				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.91903				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.18178				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	103.67074	9.65000	103.64404				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			10.82000	93.08413	10.82000	94.80961				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABF007 On 01/12/2030 Spot Bond					0.00000	101.22938				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.93690				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.21814				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.83576				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.95713				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.63765				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.81643				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	102.92278				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	102.12997				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	103.54761				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN28 On 29/08/2023 Spot Bond					0.00000	101.66928				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN29 On 29/08/2025 Spot Bond					0.00000	101.77289				0.00	0	
Total ABFN29 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 ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.72700				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.68679				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.23430				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.27092				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.79580				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	99.97908				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.43375				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.30077				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	101.15529				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.30115				0.00	0	1,070,000,00
Total ABFN40 SPOT										0.00	0	1,070,000,00
Total For ABFN40										0.00	0	1,070,000,00
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.17838				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.47021				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.44687				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.45937				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.46834				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.71220				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	99.90893				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	99.90397				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.73808				0.00	0	700,000,00
Total ABFN49 SPOT										0.00	0	700,000,00
Total For ABFN49										0.00	0	700,000,00
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.60917				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	100.72840				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.51172				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	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
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.38584				0.00	0	6,100,000,00
Total ABJ01 SPOT										0.00	0	6,100,000,00
Total For ABJ01										0.00	0	6,100,000,00
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.05660				0.00	0	1,000,000,00
Total ABJ02 SPOT										0.00	0	1,000,000,00
Total For ABJ02										0.00	0	1,000,000,00
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.23493				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.62220				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.20000	7.20000	7.20000	145.11620				0.00	0	200,977,40
Total ABKI04 SPOT										0.00	0	200,977,40
Total For ABKI04										0.00	0	200,977,40
ABKI04 On 13/03/2024 Spot Bond			100.00000	27.35745	100.00000	27.29251				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.95000	2.95000	2.95000	153.60613				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.77000	3.77000	3.77000	202.52394				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.47000	4.47000	4.47000	231.17300				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.88500	6.88500	6.88500	102.68089				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.94500	7.94500	7.94500	114.76758				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.04500	102.32012	5.04500	102.30631				0.00	0	
Total ABS13 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 ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.41500	104.27180	5.41500	104.25642			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.44000	110.19701	7.44000	110.17477			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.21000	111.45893	8.21000	111.43415			0.00	0	
Total ABS17 SPOT									0.00	0	
Total For ABS17									0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.85500	108.31335	5.85500	108.29609			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.20000	103.95599	8.20000	103.93291			0.00	0	
Total ABS7 SPOT									0.00	0	
Total For ABS7									0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.06271	100.00000	12.03572			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.90000	325.14216	1.90000	325.08099			0.00	0	
Total ABS12 SPOT									0.00	0	
Total For ABS12									0.00	0	
ABS14 On 31/01/2022 Spot Bond			1.40500	176.13670	1.40500	176.10591			0.00	0	
Total ABS14 SPOT									0.00	0	
Total For ABS14									0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.82000	10.82000	10.82000	104.04882			0.00	0	400,000,00
Total ABX01 SPOT									0.00	0	400,000,00
Total For ABX01									0.00	0	400,000,00
ACL097 On 20/12/2025 Spot Bond					0.00000	100.99943			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.96840			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	
ACL148 On 20/12/2021 Spot Bond					0.00000	100.93455			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.66130				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.96558				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.96558				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.99200				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.99200				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	170.16772				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	173.53268				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.91592				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.90490				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.07659				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.12559				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGL01 On 29/11/2023 Spot Bond					0.00000	102.54203				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.93090				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	99.77162				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.17163				0.00	0	35,500,90
Total AGT01 SPOT										0.00	0	35,500,90
Total For AGT01										0.00	0	35,500,90
AGT02 On 28/11/2024 Spot Bond					0.00000	106.00950				0.00	0	400,940,00
Total AGT02 SPOT										0.00	0	400,940,00
Total For AGT02										0.00	0	400,940,00
AGT03 On 05/06/2025 Spot Bond					0.00000	104.32668				0.00	0	200,000,00
Total AGT03 SPOT										0.00	0	200,000,00
Total For AGT03										0.00	0	200,000,00
AGT04 On 27/10/2025 Spot Bond					0.00000	104.10431				0.00	0	1,200,000,00
Total AGT04 SPOT										0.00	0	1,200,000,00
Total For AGT04										0.00	0	1,200,000,00
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.42304				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.43863				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.24500	99.21605	8.24500	100.56044				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.46221				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.54070				0.00	0	
Total AH2C11 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 AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.63862				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.36793				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.25588				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			6.57500	107.72089	6.57500	107.70196				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.17442				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.32571				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.41880				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.39071				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.38380				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.75637				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.32562				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.41870				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	102.07008				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.39625				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.23254				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.37216				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.33726				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.46523				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.42102				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.25614				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.13985				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.65500	105.99623	7.65500	105.97436				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.07500	106.96122	8.07500	106.93822				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIR05 On 29/05/2030 Spot Bond			11.56000	96.34314	11.56000	96.31372				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.79500	181.36200	5.79500	181.30876				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	99.74525				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.80410				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.35638				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.99779				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.09247				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	99.86288				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.15377				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF17 On 21/01/2022 Spot Bond					0.00000	100.42619				0.00	0	
Total APF17 SPOT										0.00	0	
Total For APF17										0.00	0	
ASN02: On 07/12/2033 Spot Bond			4.82000	246.64107	4.82000	246.57531				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			4.83500	223.41324	4.83500	223.35360				0.00	0	
Total ASN037 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 ASN037										0.00	0	
ASN13: On 31/01/2022 Spot Bond			2.38000	175.78554	2.38000	175.75014				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14: On 31/01/2022 Spot Bond			2.42500	175.76937	2.42500	175.73376				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.64000	192.70365	4.64000	192.65306				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	101.07277				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.77573				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.93000	111.63533	4.93000	111.60531				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.83671				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.84945				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.93394				0.00	0	17,955,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN204 SPOT										0.00	0	17,955,40
Total For ASN204										0.00	0	17,955,40
ASN204 On 24/08/2025 Spot Bond					0.00000	103.97494				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN209 On 29/08/2022 Spot Bond					0.00000	101.18040				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN214 On 20/06/2023 Spot Bond					0.00000	101.06968				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN264 On 20/06/2023 Spot Bond					0.00000	100.84012				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	100.01453				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN278 On 20/08/2048 Spot Bond					0.00000	99.91013				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN279 On 21/08/2023 Spot Bond					0.00000	99.91241				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	101.04765				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	100.79314				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN291 On 20/12/2023 Spot Bond					0.00000	100.90660				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	101.35266				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN31: On 31/03/2029 Spot Bond			4.32500	4.32500	4.32500	106.77650				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.00500	5.00500	5.00500	98.71897				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.85809				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.98109				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.11168				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.16072				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.04000	110.09871	5.04000	110.06878				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.92208				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.83665				0.00	0	16,533,10
Total ASN346 SPOT										0.00	0	16,533,10
Total For ASN346										0.00	0	16,533,10
ASN35: On 20/06/2024 Spot Bond					0.00000	100.89482				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.88326				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.88326				0.00	0	
Total ASN358 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 ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.21866				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.06179				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.86613				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.89875				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.46598				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.95897				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.95897				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.52900				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.87390				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	99.92005				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.91390				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.86769				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.02294				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2021 Spot Bond					0.00000	101.06350				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	104.46688				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.78552				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.81087				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	101.08171				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.68906				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.55701				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.41565				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.41959				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	102.68868				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	102.28424				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.24792				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.29055				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.88012				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.22278				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	120.90700				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	102.22748			44,646,000,000,000.00	4,200,000,000	2,100,000,000	
Total ASN486 SPOT									14,646,000,000,000.00	4,200,000,000	2,100,000,000	
Total For ASN486									14,646,000,000,000.00	4,200,000,000	2,100,000,000	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.87707				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.85350				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.85350				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.85422				0.00	0	
Total ASN507 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 ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.64000	101.11903	9.64000	101.09303				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.82000	100.73575	8.82000	100.71200				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.37000	99.37126	9.37000	99.34640				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.37000	99.37126	9.37000	99.34640				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	102.67090	9.10000	102.64608		9,100,000,000,000.00		1,000,000,000	500,000,000	
Total ASN522 SPOT								9,100,000,000,000.00		1,000,000,000	500,000,000	
Total For ASN522								9,100,000,000,000.00		1,000,000,000	500,000,000	
ASN52: On 31/07/2024 Spot Bond			11.05000	103.23703	11.05000	103.20686				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	103.22254	11.00000	103.19251				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	103.07758	10.50000	103.04891				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	103.07758	10.50000	103.04891		37,800,000,000,000.00		3,600,000,000	1,800,000,000	
Total ASN538 SPOT								37,800,000,000,000.00		3,600,000,000	1,800,000,000	
Total For ASN538								37,800,000,000,000.00		3,600,000,000	1,800,000,000	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.74806				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.22012				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.76779				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	103.10658	10.60000	103.07764				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	102.05298	10.47000	103.04029				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	103.09208	10.55000	103.06327				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.18870				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.36939				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.12754				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.48148				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.83668				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.89857				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.01678				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 13/02/2022 Spot Bond					0.00000	100.01440				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58(On 14/03/2022 Spot Bond					0.00000	101.18106				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58(On 18/03/2024 Spot Bond					0.00000	102.34984				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59(On 31/01/2022 Spot Bond			9.22000	102.66499	9.22000	102.63955				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59(On 11/04/2023 Spot Bond					0.00000	100.52945				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59(On 17/04/2023 Spot Bond					0.00000	100.50478				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60(On 24/04/2023 Spot Bond					0.00000	100.35032				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60(On 23/04/2026 Spot Bond					0.00000	100.34921				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60(On 28/02/2031 Spot Bond					0.00000	101.50387				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60(On 31/01/2030 Spot Bond					0.00000	100.21652				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61(On 31/01/2030 Spot Bond					0.00000	100.26740				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61(On 31/03/2022 Spot Bond					0.00000	100.96621				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61(On 06/05/2024 Spot Bond					0.00000	100.14429				0.00	0	
Total ASN613 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 ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.92143				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.70701				0.00	340,000,000	170,000,000
Total ASN617 SPOT										0.00	340,000,000	170,000,000
Total For ASN617										0.00	340,000,000	170,000,000
ASN61: On 11/05/2023 Spot Bond					0.00000	100.05096				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.87110				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 25/11/2021 Spot Bond					0.00000	101.13920				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.55906				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.70479				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.00748				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.10957				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.29635				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.23558				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.13748				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	100.59870				0.00	1,800,000,000	900,000,000
Total ASN646 SPOT										0.00	1,800,000,000	900,000,000
Total For ASN646										0.00	1,800,000,000	900,000,000
ASN646 On 31/03/2032 Spot Bond					0.00000	100.89411				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN658 On 12/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN659 SPOT										0.00	0	
Total For ASN659										0.00	0	
ASN659 On 11/02/2022 Spot Bond					0.00000	100.04915				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN660 On 15/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN662 SPOT										0.00	0	
Total For ASN662										0.00	0	
ASN662 On 15/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN663 SPOT										0.00	0	
Total For ASN663										0.00	0	
ASN663 On 15/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN664 SPOT										0.00	0	
Total For ASN664										0.00	0	
ASN664 On 27/02/2023 Spot Bond					0.00000	101.30919				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN665 On 19/11/2021 Spot Bond					0.00000	101.15212				0.00	0	
Total ASN666 SPOT										0.00	0	
Total For ASN666										0.00	0	
ASN666 On 19/08/2025 Spot Bond					0.00000	99.95173				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667 On 18/11/2021 Spot Bond					0.00000	101.16507				0.00	0	
Total ASN668 SPOT										0.00	0	
Total For ASN668										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN66: On 02/04/2026 Spot Bond					0.00000	100.72351				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 23/11/2021 Spot Bond					0.00000	99.91026				0.00	0	
Total ASN670 SPOT										0.00	0	
Total For ASN670										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.79844				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 26/11/2021 Spot Bond					0.00000	99.87186				0.00	0	
Total ASN680 SPOT										0.00	0	
Total For ASN680										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.06151				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.10802				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	103.62485				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.57415				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.86921				0.00	0	800,000,00
Total ASN685 SPOT										0.00	0	800,000,00
Total For ASN685										0.00	0	800,000,00
ASN69: On 31/01/2030 Spot Bond					0.00000	100.27692				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.25366				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.66049				0.00	0	
Total ASN694 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 ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.24462				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.95292				0.00	0	20,000,000,00
Total ASN700 SPOT										0.00	0	20,000,000,00
Total For ASN700										0.00	0	20,000,000,00
ASN70: On 20/06/2026 Spot Bond					0.00000	101.04345				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.82288				0.00	0	410,000,00
Total ASN703 SPOT										0.00	0	410,000,00
Total For ASN703										0.00	0	410,000,00
ASN70: On 09/11/2026 Spot Bond					0.00000	100.11453				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN70: On 05/01/2022 Spot Bond					0.00000	100.67397				0.00	0	
Total ASN708 SPOT										0.00	0	
Total For ASN708										0.00	0	
ASN71: On 10/01/2022 Spot Bond					0.00000	100.66918				0.00	0	
Total ASN712 SPOT										0.00	0	
Total For ASN712										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.01777				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	99.94752				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.94466				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.04677				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.58247				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN717 On 30/09/2024 Spot Bond					0.00000	100.65155				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN718 On 30/12/2021 Spot Bond					0.00000	100.57462				0.00	0	
Total ASN719 SPOT										0.00	0	
Total For ASN719										0.00	0	
ASN719 On 12/06/2024 Spot Bond					0.00000	100.58756				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN721 On 15/10/2022 Spot Bond					0.00000	100.49299				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN724 On 20/01/2022 Spot Bond					0.00000	100.37600				0.00	0	
Total ASN725 SPOT										0.00	0	
Total For ASN725										0.00	0	
ASN725 On 19/01/2022 Spot Bond					0.00000	100.38609				0.00	0	
Total ASN726 SPOT										0.00	0	
Total For ASN726										0.00	0	
ASN726 On 05/06/2023 Spot Bond					0.00000	100.34918				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN733 On 31/07/2026 Spot Bond					0.00000	100.24494				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN735 On 28/02/2026 Spot Bond					0.00000	100.26669				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN736 On 31/03/2026 Spot Bond					0.00000	100.28359				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
BAW21 On 24/03/2022 Spot Bond			4.60500	102.99719	4.60500	102.98440				0.00	0	900,000.00
Total BAW21 SPOT										0.00	0	900,000.00
Total For BAW21										0.00	0	900,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW21 On 24/03/2022 Spot Bond			9.30000	101.36736	9.30000	101.34235				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	102.14003				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.31127				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	99.91512				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.99805				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.65418				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.97000	99.14450	6.97000	99.12584				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.74666				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.05862				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	99.35007				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.91528				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.06282				0.00	0	
Total BAYA64 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 BAYA64										0.00	0	
BAYA64 On 31/03/2023 Spot Bond			8.77500	8.77500	8.77500	104.48395				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA67 On 31/03/2026 Spot Bond			11.43000	11.43000	11.43000	104.06547				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA72 On 31/03/2022 Spot Bond					0.00000	100.97571				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA73 On 01/07/2024 Spot Bond					0.00000	99.01261				0.00	0	328,01
Total BAYA74 SPOT										0.00	0	328,01
Total For BAYA74										0.00	0	328,01
BAYA74 On 01/07/2022 Spot Bond					0.00000	100.93989				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.94011				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	100.95381				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.28613				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.09477				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	101.06669				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.12670				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.09414				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.12596				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	101.06199				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.12577				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.15232				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.33540				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.09425				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	101.22607				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.30036				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	101.03108				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.06253				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.03067				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB1: On 30/09/2023 Spot Bond					0.00000	101.28492				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15: On 30/09/2023 Spot Bond					0.00000	101.68803				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16: On 30/09/2024 Spot Bond					0.00000	101.31702				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	101.28570				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19: On 30/09/2022 Spot Bond					0.00000	101.73188				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20: On 30/06/2023 Spot Bond					0.00000	101.34950				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21: On 30/09/2024 Spot Bond					0.00000	101.28524				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302: On 18/04/2028 Spot Bond			8.37500	8.37500	8.37500	99.38905				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211: On 05/08/2033 Spot Bond					0.00000	100.19652				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31: On 05/03/2023 Spot Bond					0.00000	101.66230				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33: On 08/03/2023 Spot Bond					0.00000	101.11918				0.00	0	
Total BDX33 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 BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.01466				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.16151				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.07309				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.84353				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.56500	105.62831	7.56500	105.60666				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.48074				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.97530				0.00	0	30,000,00
Total BGL15 SPOT										0.00	0	30,000,00
Total For BGL15										0.00	0	30,000,00
BGL16 On 25/05/2022 Spot Bond					0.00000	99.82300				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.58834				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.18296				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	105.20529				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.22655				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.57579				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.49893				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.31500	106.11885	6.31500	106.10063				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.98910				0.00	0	700,000,0€
Total BID12 SPOT										0.00	0	700,000,0€
Total For BID12										0.00	0	700,000,0€
BID13 On 14/06/2024 Spot Bond					0.00000	100.52671				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.45343				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.32111				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.32194				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.62364				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.96800				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0: On 05/01/2025 Spot Bond					0.00000	98.23100				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0: On 03/01/2025 Spot Bond					0.00000	67.77000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0: On 06/07/2026 Spot Bond					0.00000	54.04600				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1: On 01/12/2021 Spot Bond					0.00000	100.98191				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BNPP1: On 18/02/2022 Spot Bond					0.00000	99.97544				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1: On 27/03/2022 Spot Bond					0.00000	100.62925				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.34235				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	99.97218				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	99.69089				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.15719				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	100.45505				0.00	0	
Total BPPF23 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 BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.19963				0.00	400,000,000	200,000,000
Total BPPF25 SPOT										0.00	400,000,000	200,000,000
Total For BPPF25										0.00	400,000,000	200,000,000
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.60365				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.18550				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.19254				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	99.96521				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	99.97420				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.16964				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	100.75933				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29: On 30/04/2024 Spot Bond					0.00000	98.86604				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30: On 02/11/2024 Spot Bond					0.00000	100.19223				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01: On 23/06/2023 Spot Bond			7.95000	111.83761	7.95000	111.81379				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.12000	112.95816	8.12000	112.93360				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.72000	108.83072	8.72000	108.80506				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.14000	10.14000	10.14000	103.37887			77,469,640,560.00		7,640,004	3,820,00
Total CCT04 SPOT									77,469,640,560.00		7,640,004	3,820,00
Total For CCT04									77,469,640,560.00		7,640,004	3,820,00
CGR42 On 03/08/2023 Spot Bond					0.00000	100.29448				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.16790				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.63410				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.75114				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.48572				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.51523				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	108.39378	4.77000	105.56600				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.47100				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN34 On 20/12/2023 Spot Bond					0.00000	100.65334				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			7.34500	108.44629	7.34500	108.42468				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 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	
CLN36 On 20/03/2024 Spot Bond			8.70700	110.92198	8.70700	112.97800				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	100.17009				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 26/07/2022 Spot Bond					0.00000	100.36065				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	105.68455				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	100.79316	10.98000	100.76339				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	109.05900				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	116.05195	6.50000	110.70800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	104.89600				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	100.90657				0.00	0	
Total CLN394 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 CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.01522				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.01508				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.01508				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2022 Spot Bond			2.35000	175.79632	2.35000	175.76106				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.65000	141.56485	5.65000	141.52409				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 31/01/2025 Spot Bond			6.09000	139.70544	6.09000	139.66360				0.00	0	
Total CLN455 SPOT										0.00	0	
Total For CLN455										0.00	0	
CLN455 On 20/12/2021 Spot Bond					0.00000	101.44800				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	99.98470				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	101.30543				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.29123				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN460 On 13/03/2022 Spot Bond			6.77500	102.80936	6.77500	102.79068				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	101.20232				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	100.89762				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.96853				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	99.94702				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	101.35769	100.00000	101.08955				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	101.24454				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			6.27000	104.56058	6.27000	104.54266				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.57500	104.49056	6.57500	104.47219				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	100.96189				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	101.06036				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	101.31436				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			6.97500	109.77715	6.97500	109.75636				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN497 On 04/09/2024 Spot Bond					0.00000	103.02264				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.60733				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.64141				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.10357				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	100.81636				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.23375				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.95560				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	96.16502				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	101.70598	9.96000	101.67868				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	100.48418	10.01000	100.45722				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	99.85424				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	103.65182	9.60000	98.92008				0.00	0	
Total CLN519 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 CLN519										0.00	0	
CLN521 On 12/03/2023 Spot Bond					0.00000	101.00659				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	101.23609				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	101.72924	9.20000	101.70396				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.00718				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.68255				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.04901				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	100.05086				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	101.31611				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN530 On 12/03/2023 Spot Bond					0.00000	101.00659				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN532 On 20/06/2023 Spot Bond					0.00000	100.98430				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.48596				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			9.60000	105.67797	9.60000	105.65106				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.50754				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.34792				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.55319				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	145.33400				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	101.24013				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	101.53488				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			9.07000	105.97635	9.07000	105.95081				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			9.12000	104.04129	9.12000	104.01566				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.21000	103.24798	9.21000	103.22230				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	309.96183				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN555 On 15/11/2023 Spot Bond					0.00000	100.01557				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.05761				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	99.87895				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.61205				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	123.70500				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.02986				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	100.04852	10.19000	100.01320				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.07000	103.71662	9.07000	103.69120				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.12802				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	99.91925				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.90357				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	

Contract 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 CLN566										0.00	0	
CLN56: On 04/06/2023 Spot Bond					0.00000	101.13923				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56: On 11/02/2024 Spot Bond					0.00000	100.02510				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57: On 12/11/2025 Spot Bond			9.30000	102.35735	9.30000	102.33166				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57: On 12/11/2025 Spot Bond					0.00000	100.06085				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57: On 11/02/2024 Spot Bond					0.00000	100.02551				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57: On 15/03/2024 Spot Bond					0.00000	100.98428				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57: On 20/06/2024 Spot Bond					0.00000	101.07731				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57: On 18/04/2026 Spot Bond					0.00000	100.46611				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57: On 02/04/2024 Spot Bond					0.00000	100.72233				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58: On 10/05/2024 Spot Bond					0.00000	100.09356				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58: On 30/05/2022 Spot Bond					0.00000	101.16548				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	101.14826				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.42308				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	101.11902				0.00	0	950,000,00
Total CLN585 SPOT										0.00	0	950,000,00
Total For CLN585										0.00	0	950,000,00
CLN585 On 16/09/2025 Spot Bond					0.00000	103.27550				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.07261				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.90524				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.89893				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.93970				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.74535				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.07000	144.36583	4.07000	116.94571				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.32242				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.75911				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN596 On 24/11/2024 Spot Bond					0.00000	101.32242				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	99.80548				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.68140				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.97748				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.89893				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.89893				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	101.48400				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.42458				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.15806				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.05450				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.10073				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.48246				0.00	0	
Total CLN607 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 CLN607										0.00	0	
CLN60: On 22/08/2024 Spot Bond					0.00000	101.31391				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60: On 30/04/2023 Spot Bond			9.32000	100.45148	9.32000	100.42634				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61: On 23/07/2022 Spot Bond					0.00000	100.33302				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	101.91504				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN61: On 07/03/2025 Spot Bond					0.00000	101.09669				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN61: On 22/08/2022 Spot Bond					0.00000	101.26744				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN61: On 30/11/2021 Spot Bond					0.00000	101.15058				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN61: On 30/09/2022 Spot Bond					0.00000	100.70494				0.00	480,000,000	240,000,000
Total CLN615 SPOT										0.00	480,000,000	240,000,000
Total For CLN615										0.00	480,000,000	240,000,000
CLN61: On 20/12/2029 Spot Bond					0.00000	96.79800				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN61: On 20/12/2024 Spot Bond					0.00000	102.34921				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN61: On 20/12/2022 Spot Bond					0.00000	101.45693				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	101.11709				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.28334				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.28239				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.33940				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	96.24500				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.35388				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.55500	105.54568	6.55500	105.52718				0.00	0	1,700,000.00
Total CLN625 SPOT										0.00	0	1,700,000.00
Total For CLN625										0.00	0	1,700,000.00
CLN625 On 19/08/2025 Spot Bond					0.00000	99.94905				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	89.91763				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			11.73000	65.26004	11.73000	86.50760				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	99.97747				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN63(On 19/08/2025 Spot Bond			9.77000	101.46301	9.77000	101.43671				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63(On 19/08/2025 Spot Bond					0.00000	99.94930				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63(On 21/11/2022 Spot Bond					0.00000	99.97136				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63(On 09/10/2034 Spot Bond					0.00000	100.73400				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63(On 09/05/2022 Spot Bond					0.00000	100.20143				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63(On 19/08/2025 Spot Bond					0.00000	101.70001				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63(On 21/11/2024 Spot Bond					0.00000	99.91680				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63(On 19/08/2025 Spot Bond					0.00000	99.94954				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63(On 19/02/2022 Spot Bond					0.00000	100.00287				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64(On 19/08/2025 Spot Bond					0.00000	99.94467				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64(On 17/10/2023 Spot Bond					0.00000	100.42585				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64(On 21/11/2024 Spot Bond					0.00000	99.91632				0.00	0	
Total CLN644 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 CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.88180				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.28560				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.88335				0.00	530,000,000	265,000,000
Total CLN647 SPOT										0.00	530,000,000	265,000,000
Total For CLN647										0.00	530,000,000	265,000,000
CLN647 On 19/08/2025 Spot Bond					0.00000	100.10941				0.00	530,000,000	265,000,000
Total CLN648 SPOT										0.00	530,000,000	265,000,000
Total For CLN648										0.00	530,000,000	265,000,000
CLN648 On 31/05/2026 Spot Bond					0.00000	101.19722				0.00	540,000,000	270,000,000
Total CLN649 SPOT										0.00	540,000,000	270,000,000
Total For CLN649										0.00	540,000,000	270,000,000
CLN649 On 19/08/2025 Spot Bond					0.00000	99.94954				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	99.96000				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	99.94954				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 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	99.97100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.10058				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.74409				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.55437				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.37400				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	99.78200				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	116.94700				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	139.80300				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.58387				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.81584				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	99.93883				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.47919				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.54610				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.32690				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN67 On 19/08/2025 Spot Bond					0.00000	99.94386				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 09/03/2022 Spot Bond					0.00000	101.04385				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.25785	147.64430	4.25785	119.95648				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.25785	147.64430	4.25785	119.95725				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	99.94264				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	99.93940				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	100.89093				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	101.53797				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	99.94159				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	101.01066				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.85138				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.87580				0.00	0	
Total CLN684 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 CLN684									0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.31635			0.00	0	
Total CLN685 SPOT									0.00	0	
Total For CLN685									0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	101.04339			0.00	0	
Total CLN687 SPOT									0.00	0	
Total For CLN687									0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.04318			0.00	0	
Total CLN688 SPOT									0.00	0	
Total For CLN688									0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.91381			0.00	0	
Total CLN690 SPOT									0.00	0	
Total For CLN690									0.00	0	
CLN690 On 01/07/2022 Spot Bond					0.00000	100.79298			0.00	0	
Total CLN691 SPOT									0.00	0	
Total For CLN691									0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.91395			0.00	0	
Total CLN692 SPOT									0.00	0	
Total For CLN692									0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	99.97965			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	86.00866		15,001,300,000,000.00	1,340,000,000	670,000,000	
Total CLN697 SPOT								15,001,300,000,000.00	1,340,000,000	670,000,000	
Total For CLN697								15,001,300,000,000.00	1,340,000,000	670,000,000	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.46142		0.00	0	0	
Total CLN698 SPOT								0.00	0	0	
Total For CLN698								0.00	0	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.21323		0.00	0	0	
Total CLN699 SPOT								0.00	0	0	
Total For CLN699								0.00	0	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	101.07064		0.00	0	0	
Total CLN700 SPOT								0.00	0	0	
Total For CLN700								0.00	0	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.01777		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 CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.03718				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.48853				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.58453				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	99.93778				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.97162				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.89232				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	82.98684		4,254,100,000,000.00		380,000,000	190,000,000	
Total CLN710 SPOT								4,254,100,000,000.00		380,000,000	190,000,000	
Total For CLN710								4,254,100,000,000.00		380,000,000	190,000,000	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.23349		1,539,390,000,000.00		138,000,000	69,000,000	
Total CLN711 SPOT								1,539,390,000,000.00		138,000,000	69,000,000	
Total For CLN711								1,539,390,000,000.00		138,000,000	69,000,000	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.86882			0.00	0	0	
Total CLN712 SPOT									0.00	0	0	
Total For CLN712									0.00	0	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	100.04949			0.00	0	0	
Total CLN713 SPOT									0.00	0	0	
Total For CLN713									0.00	0	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.89841			0.00	0	0	
Total CLN714 SPOT									0.00	0	0	
Total For CLN714									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
CLN715 On 21/06/2025 Spot Bond					0.00000	100.89841				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.89841				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.01150				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.87554				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.99458				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.32142				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	101.02806				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.04171				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.82369				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.82369				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.82369				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.83895				0.00	0	
Total CLN727 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 CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.83895				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.83895				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.57882				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.63414				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.28360				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 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	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.89301				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	100.06642				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN735 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	95.24650				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.00759				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.05410				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	108.96300				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.85467				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	99.95035				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.94385				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.21482				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	97.83950				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.54025				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	101.48119				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2021 Spot Bond					0.00000	100.91390				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.25984				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.96289				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN75 On 01/10/2026 Spot Bond					0.00000	100.67139				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	
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	102.15543				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75 On 31/01/2030 Spot Bond					0.00000	99.62627				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	101.53036				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76 On 20/06/2026 Spot Bond					0.00000	101.48435				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76 On 22/04/2026 Spot Bond					0.00000	100.65356				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	

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 CLN762										0.00	0	
CLN76: On 12/02/2025 Spot Bond					0.00000	100.23990				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76: On 21/07/2027 Spot Bond					0.00000	100.33728				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76: On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	93.53728				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76: On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.15543				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76: On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN76: On 23/09/2026 Spot Bond					0.00000	100.94344				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76: On 23/09/2026 Spot Bond					0.00000	100.65060				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77: On 31/07/2024 Spot Bond			6.82500	6.82500	6.82500	100.28591				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN77: On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	81.57582				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN77: On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	87.94026				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN77: On 28/08/2028 Spot Bond					0.00000	100.63667				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN77: On 31/07/2028 Spot Bond					0.00000	100.26999				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.70000	6.70000	6.70000	114.54370				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.12912				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond			7.13000	7.13000	7.13000	101.50136				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	100.11505				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	15,000,000.00
Total CLN779 SPOT										0.00	0	15,000,000.00
Total For CLN779										0.00	0	15,000,000.00
CLN81 On 18/04/2028 Spot Bond			8.37500	99.41146	8.37500	99.38905				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.87500	111.69262	7.87500	111.66905				0.00	0	13,000,000.00
Total COJ05 SPOT										0.00	0	13,000,000.00
Total For COJ05										0.00	0	13,000,000.00
COJ08 On 22/06/2026 Spot Bond			10.32000	108.68175	10.32000	108.65187				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.86500	112.13216	6.86500	112.11148				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			7.41000	103.29710	7.41000	103.27645				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.13000	92.83121	12.13000	92.80119				0.00	0	100,000.00
Total COT02 SPOT										0.00	0	100,000.00
Total For COT02										0.00	0	100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
COT03 On 05/06/2028 Spot Bond			10.72000	98.43144	10.72000	98.40336				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			9.77500	9.77500	9.77500	108.24711				0.00	0	30,654,17
Total CPV01 SPOT										0.00	0	30,654,17
Total For CPV01										0.00	0	30,654,17
DENG8 On 28/09/2023 Spot Bond					0.00000	101.48751				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.33410				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	101.09642				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	102.14472				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	99.91832				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	100.91331				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.47000	9.47000	9.47000	102.40508				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.33058				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	99.91129				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.84500	106.00404	6.84500	105.98466				0.00	0	
Total DV23 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 DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	43.92856	100.00000	43.83186				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	43.92856	100.00000	43.83186				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.35500	107.14161	7.35500	107.12059				2,942,000,000.00	400,000	200,00
Total DV24 SPOT										2,942,000,000.00	400,000	200,00
Total For DV24										2,942,000,000.00	400,000	200,00
DV24/R On 18/02/2024 Spot Bond			9.69000	102.36752	9.69000	102.34121				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.36752	9.69000	102.34121				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.73500	94.62204	11.73500	94.59272				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.46646	10.10000	102.43903				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.46646	10.10000	102.43903				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	101.16252				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.66105				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	101.01892				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22i On 24/10/2022 Spot Bond					0.00000	100.44816				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.14384				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.61388				0.00	0	
Total DVF25 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 DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.44220				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.19435				0.00	200,000	100,00
Total DVF27 SPOT										0.00	200,000	100,00
Total For DVF27										0.00	200,000	100,00
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.25016				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.51035				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.19558				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	96.01207				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.20646				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.21727				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	99.89989				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.42500	103.08243	5.42500	103.06737				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.88500	108.21799	6.88500	108.19775				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.08000	110.98427	5.08000	110.95374				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.93000	99.04619	4.93000	99.01955				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	138.04437	2.25000	138.01713				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.95000	147.40300	3.95000	147.36697				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.92200	134.00076	3.92200	133.96832				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.96500	131.02747	3.96500	130.99560				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.77000	114.41493	4.77000	114.38456				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.90000	101.16656	4.90000	101.13944				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	138.04437	2.25000	138.01713				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	176.03825				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	173.22004				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	134.07074				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	132.99841				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	130.94164				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	121.66400				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	122.94288				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	117.77882				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	119.75188				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.80500	100.87798	9.80500	100.85130				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.45000	11.45000	11.45000	93.83341				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.50000	11.50000	11.50000	98.40036			33,373,000,000.00	2,902,000	668,117,600	
Total EMM05 SPOT									33,373,000,000.00	2,902,000	668,117,600	
Total For EMM05									33,373,000,000.00	2,902,000	668,117,600	
EMM06 On 23/06/2025 Spot Bond			9.87000	9.87000	9.87000	104.68915			0.00	0		
Total EMM06 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 EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.87000	9.87000	9.87000	105.16578				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.48000	11.48000	11.48000	79.04318				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.78000	10.78000	10.78000	104.03886				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.48000	11.48000	11.48000	98.94662				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.12671				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.02020				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.97135				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.94542				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.11806				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.19315				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.23980				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.08701				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC4: On 12/03/2022 Spot Bond					0.00000	100.93665				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EPFC5: On 10/11/2022 Spot Bond					0.00000	100.08379				0.00	0	182,000,00
Total EPFC50 SPOT										0.00	0	182,000,00
Total For EPFC50										0.00	0	182,000,00
EQT00: On 03/06/2022 Spot Bond					0.00000	101.06672				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	101.09700				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.43534				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	101.05973				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00: On 30/10/2023 Spot Bond					0.00000	100.21851				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	100.81529				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.58070				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00: On 11/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			218,000,000,000,000.00	2,180,000,000	42,000,000,00	
Total EQT009 SPOT									18,000,000,000,000.00	2,180,000,000	42,000,000,00	
Total For EQT009									18,000,000,000,000.00	2,180,000,000	42,000,000,00	
EQT01: On 12/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			380,000,000,000,000.00	13,800,000,000	58,000,000,00	
Total EQT010 SPOT									10,000,000,000,000.00	13,800,000,000	58,000,000,00	
Total For EQT010									10,000,000,000,000.00	13,800,000,000	58,000,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERS3B On 17/05/2022 Spot Bond					0.00000	99.98614				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	99.98677				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	99.98509				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	99.98663				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.98596				0.00	0	
Total ERS25 SPOT										0.00	0	
Total For ERS25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	99.98702				0.00	0	
Total ERS26 SPOT										0.00	0	
Total For ERS26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.98730				0.00	0	
Total ERS27 SPOT										0.00	0	
Total For ERS27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	99.98530				0.00	0	2,100,000.00
Total ERS28 SPOT										0.00	0	2,100,000.00
Total For ERS28										0.00	0	2,100,000.00
ES23 On 25/01/2023 Spot Bond			6.20500	107.38794	6.20500	107.37012				0.00	0	3,550,000.00
Total ES23 SPOT										0.00	0	3,550,000.00
Total For ES23										0.00	0	3,550,000.00
ES23/R On 25/01/2023 Spot Bond			10.00000	103.09635	10.00000	103.06902				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.87000	97.34387	8.87000	97.32066			115,819,138,000,000.00	13,057,400,000	8,528,700,000	
Total ES26 SPOT									15,819,138,000,000.00	13,057,400,000	8,528,700,000	
Total For ES26									15,819,138,000,000.00	13,057,400,000	8,528,700,000	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.97781	7.85000	100.95645				0.00	0	
Total ES26/R186 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 ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.13000	77.72753	11.04000	78.19151		231,960,330,000,000.00	20,841,000,000	8,531,684,20	
Total ES33 SPOT								1,960,330,000,000.00	20,841,000,000	8,531,684,20	
Total For ES33								1,960,330,000,000.00	20,841,000,000	8,531,684,20	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.28961	7.50000	101.26901		0.00	0		
Total ES33/R209 SPOT								0.00	0		
Total For ES33/R209								0.00	0		
ES42 On 25/04/2042 Spot Bond			11.62000	76.34332	11.54500	76.78594		25,912,600,000,000.00	2,230,000,000	4,830,000,00	
Total ES42 SPOT								15,912,600,000,000.00	2,230,000,000	4,830,000,00	
Total For ES42								15,912,600,000,000.00	2,230,000,000	4,830,000,00	
ES42/R On 25/04/2042 Spot Bond			8.50000	100.52738	8.50000	100.50439		0.00	0		
Total ES42/R214 SPOT								0.00	0		
Total For ES42/R214								0.00	0		
EXX04 On 13/06/2022 Spot Bond					0.00000	101.00144		0.00	0		
Total EXX04 SPOT								0.00	0		
Total For EXX04								0.00	0		
EXX05 On 13/06/2024 Spot Bond					0.00000	101.85616		0.00	0		
Total EXX05 SPOT								0.00	0		
Total For EXX05								0.00	0		
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.92207		0.00	0		
Total FBJ22Z SPOT								0.00	0		
Total For FBJ22Z								0.00	0		
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.03355		0.00	0		
Total FIFB14 SPOT								0.00	0		
Total For FIFB14								0.00	0		
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.91684		0.00	0		
Total FIFB15 SPOT								0.00	0		
Total For FIFB15								0.00	0		
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.01369		0.00	0		
Total FIFB16 SPOT								0.00	0		
Total For FIFB16								0.00	0		
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.01431		0.00	0		
Total FIFB17 SPOT								0.00	0		
Total For FIFB17								0.00	0		
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.27841		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.73732				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	99.92936				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.17294				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.18483				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.19157				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	101.79783				0.00	0	30,000,00
Total FRB21 SPOT										0.00	0	30,000,00
Total For FRB21										0.00	0	30,000,00
FRB22 On 08/12/2022 Spot Bond					0.00000	104.25636				0.00	0	10,000,00
Total FRB22 SPOT										0.00	0	10,000,00
Total For FRB22										0.00	0	10,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	102.67755				0.00	0	18,488,50
Total FRB23 SPOT										0.00	0	18,488,50
Total For FRB23										0.00	0	18,488,50
FRB24 On 08/11/2023 Spot Bond					0.00000	103.27432				0.00	0	10,717,599,40
Total FRB24 SPOT										0.00	0	10,717,599,40
Total For FRB24										0.00	0	10,717,599,40
FRB25 On 19/09/2024 Spot Bond					0.00000	104.78749				0.00	0	2,734,965,10
Total FRB25 SPOT										0.00	0	2,734,965,10
Total For FRB25										0.00	0	2,734,965,10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRB26 On 03/06/2024 Spot Bond					0.00000	101.71445				0.00	0	17,777,100
Total FRB26 SPOT										0.00	0	17,777,100
Total For FRB26										0.00	0	17,777,100
FRB27 On 03/06/2026 Spot Bond			9.57000	106.88199	9.57000	106.85471				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.84842				0.00	0	100,000,000
Total FRB28 SPOT										0.00	0	100,000,000
Total For FRB28										0.00	0	100,000,000
FRB29 On 19/04/2026 Spot Bond					0.00000	101.88473				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.37000	99.85760	8.37000	99.83511				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.81000	175.99066	1.81000	175.95796				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.36000	322.29821	2.36000	322.23358				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.96500	2.96500	2.96500	153.53571				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.76000	202.68912	3.76000	202.64069				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.27000	4.27000	4.27000	107.17105				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.92000	4.92000	4.92000	221.57888				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.17000	94.21518	5.17000	94.18912				0.00	0	
Total FRBI46 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 FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.12000	96.64328	5.12000	96.61681				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			7.04752	7.04752	7.04752	81.70385				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			7.11599	7.11599	7.11599	80.89125				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			4.25000	4.25000	4.25000	147.64242				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	97.30869				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.46000	175.75678	2.46000	175.72103				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.32000	175.44831	3.32000	175.40852				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.99124				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	102.06432				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.52385				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.29050				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.81162				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	101.26746				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.00753				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	114.53628				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.05223				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.91945				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	112.51015				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.87863				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	101.63206				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.01472				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29: On 14/05/2024 Spot Bond					0.00000	100.01500				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.28669				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	101.88763				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	102.10962				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.45568				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.14865				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	101.14128				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.83886				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.85995				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.98879				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.08507				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	101.17696				0.00	0	
Total FRC315 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 FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	101.04823				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.29420				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.97638				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.08484				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	101.24430				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.99947				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.63459				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.81727				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.65160				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	101.18734				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.11746				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.47436				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.78783				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	102.48521				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.48093				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.39903				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.28343				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.88331				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.50907				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 20/12/2025 Spot Bond					0.00000	101.16531				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	101.73661				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.50796				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.39437				0.00	800,000,000	400,000,000
Total FRC349 SPOT										0.00	800,000,000	400,000,000
Total For FRC349										0.00	800,000,000	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35(On 31/07/2022 Spot Bond					0.00000	100.36063				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond					0.00000	101.30841				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(On 02/05/2023 Spot Bond					0.00000	100.64061				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	100.40074				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	100.40122				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	100.41364				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	100.41546				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35(On 31/01/2022 Spot Bond					0.00000	100.25024				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35(On 14/11/2022 Spot Bond					0.00000	100.25570				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	100.48704				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	100.30107				0.00	0	
Total FRC361 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 FRC361										0.00	0	
FRC36: On 31/03/2022 Spot Bond					0.00000	100.71834				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	100.08197				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	101.77871				0.00	300,000,000	150,000,000
Total FRC364 SPOT										0.00	300,000,000	150,000,000
Total For FRC364										0.00	300,000,000	150,000,000
FRC36: On 31/08/2024 Spot Bond					0.00000	102.08551				0.00	300,000,000	150,000,000
Total FRC365 SPOT										0.00	300,000,000	150,000,000
Total For FRC365										0.00	300,000,000	150,000,000
FRC36: On 20/06/2026 Spot Bond					0.00000	101.46593				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	101.40518				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	102.53314				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	102.54071				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.39630				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.39452				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	102.61035				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.82892				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	101.29896				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	101.29159				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.89399				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	100.98066				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 16/12/2021 Spot Bond					0.00000	100.67793				0.00	0	
Total FRC380 SPOT										0.00	0	
Total For FRC380										0.00	0	
FRC380 On 20/12/2026 Spot Bond					0.00000	100.21097				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.10000	3.10000	3.10000	175.48835				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			3.04000	3.04000	3.04000	175.51014				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			3.05000	3.05000	3.05000	175.50650				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.50000	103.71822	4.50000	103.69133				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.78000	113.77241	4.78000	113.74227				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.39514				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.30855				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.99432				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.70142				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.63796				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.77995				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.11578				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.78542				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.87203				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.79885				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.30800	4.30800	4.30800	102.32509				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.75000	4.75000	4.75000	114.17552				0.00	0	
Total FRS101 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 FRS101										0.00	0	
FRS10: On 23/01/2024 Spot Bond					0.00000	99.88480				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10: On 23/01/2024 Spot Bond					0.00000	100.30380				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10: On 31/01/2038 Spot Bond			4.89000	112.20048	4.89000	112.17042				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10: On 07/12/2033 Spot Bond			4.77000	224.78204	4.77000	224.72238				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11: On 31/01/2038 Spot Bond			5.03000	110.23734	5.03000	110.20740				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11: On 07/12/2033 Spot Bond			4.80000	4.80000	4.80000	224.08936				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11: On 31/01/2025 Spot Bond			3.80000	149.71099	3.80000	149.67523				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11: On 31/01/2038 Spot Bond			3.70500	130.60236	3.70500	130.57150				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11: On 31/01/2038 Spot Bond			4.83000	113.05465	4.83000	113.02454				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12: On 07/12/2033 Spot Bond			4.92000	221.63859	4.92000	221.57888				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12: On 07/12/2033 Spot Bond			4.97000	220.60262	4.97000	220.54293				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12: On 31/01/2025 Spot Bond			3.33000	121.78687	3.33000	151.83385				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.00000	219.98390	5.00000	219.92419				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.03000	110.23734	5.03000	110.20740				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.45000	194.81120	4.45000	194.76104				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.78000	100.39860	5.78000	100.36934				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.34000	196.04338	4.34000	195.99348				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.40000	195.37018	4.40000	195.32013				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.51000	209.78154	5.51000	209.72174				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.73000	101.02054	5.73000	100.99122				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.03000	5.03000	5.03000	110.20740				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.01000	110.51524	5.01000	110.48529				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.21000	197.51106	4.21000	197.46147				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS13(On 07/12/2033 Spot Bond			5.28000	214.30958	5.28000	214.24982				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14(On 31/03/2028 Spot Bond			4.34000	196.04338	4.34000	195.99348				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14(On 31/03/2028 Spot Bond			4.34000	196.04338	4.34000	195.99348				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14(On 31/03/2028 Spot Bond			3.74100	202.91113	3.74100	202.86276				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14(On 31/01/2025 Spot Bond			4.10000	148.35298	4.10000	148.31637				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14(On 31/01/2022 Spot Bond			2.16000	175.86466	2.16000	175.83030				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS14(On 31/03/2028 Spot Bond			4.69000	192.15339	4.69000	192.10266				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.73000	191.71444	4.73000	191.66364				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15(On 31/01/2025 Spot Bond			4.07000	148.48812	4.07000	148.45159				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.20500	197.56776	4.20500	197.51820				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.74000	4.74000	4.74000	191.55406				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17(On 01/08/2022 Spot Bond					0.00000	6.07510				0.00	0	
Total FRS170 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 FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.43372				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.47704				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.89118				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.84449				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	214.88646				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	152.86460				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	191.97037				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	43.31639				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.15061				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	100.17294				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20 On 12/08/2025 Spot Bond					0.00000	100.05822				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	101.26311				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.51939				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	99.97247				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.77446				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	101.17211				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS225 On 21/12/2027 Spot Bond					0.00000	100.88331				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 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	
FRS227 On 31/07/2022 Spot Bond					0.00000	100.48017				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS230 On 14/08/2027 Spot Bond					0.00000	100.01517				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS232 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS233 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS234 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS235 On 31/03/2032 Spot Bond					0.00000	103.76726				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS238 On 13/10/2023 Spot Bond					0.00000	112.03126				0.00	0	
Total FRS238 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS238										0.00	0	
FRS24 On 31/03/2032 Spot Bond					0.00000	103.24174				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	101.74943				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	77.36948				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	101.71854				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	116.97789				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 20/12/2021 Spot Bond					0.00000	100.58787				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	100.70825				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	100.22959				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.23008				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS252 On 22/02/2024 Spot Bond					0.00000	103.41005				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 31/01/2022 Spot Bond					0.00000	100.22862				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS254 On 02/03/2024 Spot Bond					0.00000	101.04158				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 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	
FRS256 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	116.50357				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 24/03/2022 Spot Bond					0.00000	101.60196				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS259 On 25/03/2024 Spot Bond					0.00000	101.19170				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	101.50280				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 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	
FRS262 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS264 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	
FRS266 On 31/03/2032 Spot Bond					0.00000	100.85591				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	116.68532				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	100.86236				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS269 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	
FRS270 On 05/07/2022 Spot Bond					0.00000	114.33719				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS271 On 14/07/2022 Spot Bond					0.00000	101.11933				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS272 On 21/07/2022 Spot Bond					0.00000	109.25321				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS273 On 31/03/2032 Spot Bond					0.00000	100.85719				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS274 On 18/08/2022 Spot Bond					0.00000	99.97210				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS275 On 26/11/2021 Spot Bond					0.00000	100.92610				0.00	0	
Total FRS275 SPOT										0.00	0	
Total For FRS275										0.00	0	
FRS276 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 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 FRS276										0.00	0	
FRS27: On 12/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS277 SPOT										0.00	0	
Total For FRS277										0.00	0	
FRS27: On 30/09/2024 Spot Bond					0.00000	101.07921				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27: On 21/09/2024 Spot Bond					0.00000	101.23102				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28: On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	101.20936				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28: On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28: On 30/09/2024 Spot Bond					0.00000	100.57010				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28: On 13/01/2022 Spot Bond					0.00000	100.32075				0.00	0	
Total FRS283 SPOT										0.00	0	
Total For FRS283										0.00	0	
FRS28: On 28/02/2031 Spot Bond			9.35500	9.35500	9.35500	102.94438				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28: On 28/02/2031 Spot Bond			9.35500	9.35500	9.35500	102.94438				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28: On 25/10/2026 Spot Bond					0.00000	100.34186				0.00	0	820,000,00
Total FRS286 SPOT										0.00	0	820,000,00
Total For FRS286										0.00	0	820,000,00
FRS28: On 14/02/2022 Spot Bond					0.00000	102.33922				0.00	0	
Total FRS287 SPOT										0.00	0	
Total For FRS287										0.00	0	
FRS28: On 13/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	30,000,000,00

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 FRS288 SPOT										0.00	0	30,000,000.00
Total For FRS288										0.00	0	30,000,000.00
FRS36 On 07/12/2023 Spot Bond			2.16000	2.16000	2.16000	323.46755				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.90000	325.14216	1.90000	325.08099				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.90000	1.90000	1.90000	325.08099				0.00	0	13,510,800
Total FRS43 SPOT										0.00	0	13,510,800
Total For FRS43										0.00	0	13,510,800
FRS46 On 31/01/2022 Spot Bond			1.40000	176.13851	1.40000	176.10774				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.40000	176.13851	1.40000	176.10774				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.18392				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.73000	105.67224	4.73000	105.64439				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.29000	72.09961	4.29000	112.22310				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.22000	3.22000	3.22000	152.34438				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.50000	3.50000	3.50000	151.04885				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.96000	2.96000	2.96000	318.56826				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX23 On 28/02/2023 Spot Bond			5.44500	5.44500	5.44500	104.46437				0.00	0	1,580,000,00
Total FRX23 SPOT										0.00	0	1,580,000,00
Total For FRX23										0.00	0	1,580,000,00
FRX24 On 10/12/2024 Spot Bond			6.97000	114.95493	6.97000	114.93341				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.35000	110.63525	7.35000	110.61355				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.82000	107.90731	7.82000	107.88457				0.00	0	
Total FRX26 SPOT										0.00	0	
Total For FRX26										0.00	0	
FRX27 On 07/03/2027 Spot Bond			7.93000	111.60747	7.93000	111.58350			110,173,076,000.00		13,893,200	42,679,70
Total FRX27 SPOT									110,173,076,000.00		13,893,200	42,679,70
Total For FRX27									110,173,076,000.00		13,893,200	42,679,70
FRX28 On 26/07/2028 Spot Bond			8.38000	111.88515	8.38000	111.86019				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.88000	107.85623	8.88000	107.83077				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.11000	104.65030	9.11000	104.62497			40,084,000,000.00		4,400,000	599,400,00
Total FRX31 SPOT									40,084,000,000.00		4,400,000	599,400,00
Total For FRX31									40,084,000,000.00		4,400,000	599,400,00
FRX32 On 31/03/2032 Spot Bond			9.10000	110.76691	9.10000	110.73983				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.32500	80.34769	10.32500	80.32547				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.86088				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.17382				0.00	0	
Total FS6A3 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 FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	99.92207				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	99.92609				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	99.92333				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	99.92252				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2022 Spot Bond					0.00000	100.40677				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A On 20/10/2024 Spot Bond					0.00000	100.42792				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.45562				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.46944				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.89791				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.24031				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.16314				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.21867				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.17795				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.24311				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.74176				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.87000	114.52916	3.87000	114.50153				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.68685				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.39500	107.52089	6.39500	107.50231				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.23362				0.00	0	2,800,000,00
Total GRT19 SPOT										0.00	0	2,800,000,00
Total For GRT19										0.00	0	2,800,000,00
GRT20 On 03/04/2024 Spot Bond					0.00000	101.31972				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.97000	107.25092	6.97000	107.23074				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.44988				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.30763				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT24 On 09/03/2023 Spot Bond					0.00000	100.94034				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.41940				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.80208				0.00	12,600,000	6,300,000
Total GRT26G SPOT										0.00	12,600,000	6,300,000
Total For GRT26G										0.00	12,600,000	6,300,000
GRT27 On 28/09/2023 Spot Bond					0.00000	100.33180				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.88424				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.63207				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.54451				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.09037				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.14692				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.99190				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.12653				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.64404				0.00	0	1,000,000.00
Total GRT36 SPOT										0.00	0	1,000,000.00

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 GRT36										0.00	0	1,000,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.68986				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.20818				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.17334				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.48990				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	99.91816				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.71685				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.36735				0.00	0	160,000,00
Total GRT47 SPOT										0.00	0	160,000,00
Total For GRT47										0.00	0	160,000,00
GRT48 On 22/04/2026 Spot Bond					0.00000	100.58330				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.72711				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.91033				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.33731				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.04961				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.83676				0.00	0	390,000,00
Total H12T3 SPOT										0.00	0	390,000,00
Total For H12T3										0.00	0	390,000,00
H12T4 On 28/09/2022 Spot Bond					0.00000	100.61471				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	101.05878				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.12384				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.33586				0.00	1,000,000	500,00
Total HILB09 SPOT										0.00	1,000,000	500,00
Total For HILB09										0.00	1,000,000	500,00
HILB10 On 17/03/2022 Spot Bond					0.00000	100.73590				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.14757				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.03210				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	101.01522				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.73727				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.69234				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HPF13 On 30/09/2024 Spot Bond					0.00000	100.67959				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.50000	321.43911	2.50000	321.37344				0.00	0	280,000,00
Total HWAY23 SPOT										0.00	0	280,000,00
Total For HWAY23										0.00	0	280,000,00
HWAY2 On 07/12/2024 Spot Bond			2.85000	2.85000	2.85000	326.49194				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.16500	103.39348	10.16500	103.36562				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.83000	78.23822	4.83000	103.23797				0.00	0	10,000,000,00
Total HWAY33 SPOT										0.00	0	10,000,000,00
Total For HWAY33										0.00	0	10,000,000,00
HWAY3 On 31/07/2034 Spot Bond			10.94000	91.25438	10.94000	91.22798			168,476,000,000.00		15,400,000	3,641,757,60
Total HWAY34 SPOT									168,476,000,000.00		15,400,000	3,641,757,60
Total For HWAY34									168,476,000,000.00		15,400,000	3,641,757,60
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.76438	100.00000	11.73849				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.19000	89.27155	11.19000	89.24514			4,174,000,923,000.00		373,011,700	5,310,500,00
Total HWAY35 SPOT									4,174,000,923,000.00		373,011,700	5,310,500,00
Total For HWAY35									4,174,000,923,000.00		373,011,700	5,310,500,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.76269	100.00000	11.73680				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	100.60521				0.00	0	15,000,000,00
Total HWF11 SPOT										0.00	0	15,000,000,00
Total For HWF11										0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.41000				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	101.10108				0.00	0	
Total HWF13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.70000	154.81786	2.65000	155.02259		214,693,200,000,000.00	79,516,000,000	381,472,291,20	
Total I2025 SPOT								14,693,200,000,000.00	79,516,000,000	381,472,291,20	
Total For I2025								14,693,200,000,000.00	79,516,000,000	381,472,291,20	
I2029 On 31/03/2029 Spot Bond			3.45000	113.27781	3.40000	113.63479		103,933,333,455,000.00	30,125,603,900	300,822,661,90	
Total I2029 SPOT								13,933,333,455,000.00	30,125,603,900	300,822,661,90	
Total For I2029								13,933,333,455,000.00	30,125,603,900	300,822,661,90	
I2033 On 28/02/2033 Spot Bond			3.90000	109.99929	4.00000	108.89638		362,999,693,160,000.00	93,076,844,400	224,761,641,00	
Total I2033 SPOT								12,999,693,160,000.00	93,076,844,400	224,761,641,00	
Total For I2033								12,999,693,160,000.00	93,076,844,400	224,761,641,00	
I2038 On 31/01/2038 Spot Bond			4.05000	124.89748	4.13000	123.58643		298,687,500,000,000.00	73,750,000,000	358,565,880,00	
Total I2038 SPOT								18,687,500,000,000.00	73,750,000,000	358,565,880,00	
Total For I2038								18,687,500,000,000.00	73,750,000,000	358,565,880,00	
I2046 On 31/03/2046 Spot Bond			4.08000	112.74731	4.17000	111.02043		132,121,008,000,000.00	32,382,600,000	276,074,190,00	
Total I2046 SPOT								12,121,008,000,000.00	32,382,600,000	276,074,190,00	
Total For I2046								12,121,008,000,000.00	32,382,600,000	276,074,190,00	
I2050 On 31/12/2050 Spot Bond			4.05000	117.17285	4.12000	115.62905		478,750,500,000,000.00	118,210,000,000	324,339,200,00	
Total I2050 SPOT								18,750,500,000,000.00	118,210,000,000	324,339,200,00	
Total For I2050								18,750,500,000,000.00	118,210,000,000	324,339,200,00	
IBL101 On 24/05/2022 Spot Bond			6.29000	6.29000	6.29000	101.21369		0.00	0		
Total IBL101 SPOT								0.00	0		
Total For IBL101								0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	100.21640		0.00	0	650,000,00	
Total IBL102 SPOT								0.00	0	650,000,00	
Total For IBL102								0.00	0	650,000,00	
IBL109 On 07/12/2023 Spot Bond			2.62000	320.70510	2.62000	320.63854		0.00	0		
Total IBL109 SPOT								0.00	0		
Total For IBL109								0.00	0		
IBL114 On 21/05/2022 Spot Bond					0.00000	99.95858		0.00	0		
Total IBL114 SPOT								0.00	0		
Total For IBL114								0.00	0		
IBL115 On 21/05/2023 Spot Bond					0.00000	100.48310		0.00	0		
Total IBL115 SPOT								0.00	0		
Total For IBL115								0.00	0		
IBL123 On 14/02/2022 Spot Bond					0.00000	100.09907		0.00	0	100,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL123 SPOT										0.00	0	100,000,00
Total For IBL123										0.00	0	100,000,00
IBL124 On 14/02/2024 Spot Bond					0.00000	100.22094				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.51446				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.12188				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.45003				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.05552				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.07466				0.00	0	133,000,00
Total IBL133 SPOT										0.00	0	133,000,00
Total For IBL133										0.00	0	133,000,00
IBL134 On 17/10/2024 Spot Bond					0.00000	100.53960				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	99.91592				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	99.92167				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.11496				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.05063				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL141 On 20/02/2023 Spot Bond					0.00000	99.92536				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.09656				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.87553				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.68132				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	99.89561				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.89069				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	98.69960				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	99.96374				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.36071				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.32650				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.33701				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.09879				0.00	0	
Total IBL159 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 IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.23311				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.01703				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.57426				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.47920				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	99.97510				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	99.97426				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.38382				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.39707				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL179 On 15/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL179 SPOT										0.00	0	
Total For IBL179										0.00	0	
IBL180 On 19/11/2021 Spot Bond					0.00000	101.15212				0.00	0	
Total IBL180 SPOT										0.00	0	
Total For IBL180										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	99.88759				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	99.88338				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL183 On 30/11/2021 Spot Bond					0.00000	101.00564				0.00	0	
Total IBL183 SPOT										0.00	0	
Total For IBL183										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.89516				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.92717				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.55095				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.42083				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.14170				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.12040				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.07681				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.48000	1.48000	1.48000	176.07849				0.00	0	9,600,00
Total IBL36 SPOT										0.00	0	9,600,00
Total For IBL36										0.00	0	9,600,00
IBL60 On 17/02/2024 Spot Bond			6.99500	109.22138	6.99500	109.20098				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.75000	176.01229	1.75000	175.97986				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL78 On 25/11/2022 Spot Bond			5.36500	104.36840	5.36500	104.35339				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.90562				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.89500	106.29097	8.89500	106.26583				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.05000	107.00837	10.05000	107.23301				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.06350				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.49000	110.01814	9.49000	109.99028			55,042,000,000.00		5,800,000	2,900,000
Total IDCG11 SPOT									55,042,000,000.00		5,800,000	2,900,000
Total For IDCG11									55,042,000,000.00		5,800,000	2,900,000
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.56842				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.07836				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.66745				0.00	30,200,000	15,100,000
Total IDCG16 SPOT										0.00	30,200,000	15,100,000
Total For IDCG16										0.00	30,200,000	15,100,000
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.11938				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.88425				0.00	0	
Total IDCG18 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 IDCG18										0.00	0	
IDCG18 On 12/03/2024 Spot Bond					0.00000	99.67485				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.79008				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.53136				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.37145				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.91915				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.22000	105.13230	8.22000	105.10917				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.70676				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.12072				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.45764				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.65894				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	99.40135				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	103.67471				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.43039				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.92870				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.82297				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.83795				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.78190				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.12576				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.16391				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.48052				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.10406				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.10571				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF30 On 25/03/2024 Spot Bond					0.00000	100.73605				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.30838				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.70523				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.96284				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC36 On 10/02/2022 Spot Bond					0.00000	100.06917				0.00	0	
Total IPFC36 SPOT										0.00	0	
Total For IPFC36										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.92358				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.80538	2.75000	100.79783				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.10000	187.70815	5.10000	187.65654				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.13098				0.00	0	250,000,00
Total IV035 SPOT										0.00	0	250,000,00
Total For IV035										0.00	0	250,000,00
IV039 On 31/01/2022 Spot Bond			2.90000	2.90000	2.90000	175.56100				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	99.97182				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.31000	8.31000	8.31000	99.88630				0.00	0	
Total IV043 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 IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.30544				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.50900	175.73919	2.50900	175.70319				0.00	0	30,000,00
Total IV045 SPOT										0.00	0	30,000,00
Total For IV045										0.00	0	30,000,00
IV046 On 21/06/2022 Spot Bond					0.00000	102.68237				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.46438				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.00000	188.78143	5.00000	188.73003				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.79000	105.02877	6.79000	105.00930				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.00007				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.88685				0.00	0	870,000,00
Total IVC140 SPOT										0.00	0	870,000,00
Total For IVC140										0.00	0	870,000,00
IVC144 On 03/12/2021 Spot Bond					0.00000	101.10714				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.46634				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.50873				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.80707				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.09071				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.07829				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.27098				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.13233				0.00	0	1,330,000,00
Total IVC159 SPOT										0.00	0	1,330,000,00
Total For IVC159										0.00	0	1,330,000,00
IVC163 On 17/03/2022 Spot Bond					0.00000	100.94514				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.08300				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.77795				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.59798				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC181 On 11/02/2023 Spot Bond					0.00000	100.01796				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	101.13999				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	100.99366				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	103.00236	7.40000	102.98192				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	101.20550				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	101.27537				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	99.98526				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.93353				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	102.12598	7.23000	102.10627				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.67544				0.00	0	
Total IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.01764				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	101.16072				0.00	0	
Total IVC199 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 IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	101.58855	7.45000	101.56803				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.24250				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	110.09561	3.91012	104.23548				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.37168				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVZ067 On 25/11/2021 Spot Bond			4.00000	4.00000	4.00000	99.84681				0.00	0	
Total IVZ067 SPOT										0.00	0	
Total For IVZ067										0.00	0	
IVZ068 On 02/12/2021 Spot Bond			4.00000	4.00000	4.00000	99.77039				0.00	0	
Total IVZ068 SPOT										0.00	0	
Total For IVZ068										0.00	0	
IVZ069 On 09/12/2021 Spot Bond			4.00000	4.00000	4.00000	99.69409				0.00	0	
Total IVZ069 SPOT										0.00	0	
Total For IVZ069										0.00	0	
IVZ070 On 15/12/2021 Spot Bond			4.10000	4.10000	4.10000	99.61954				0.00	0	
Total IVZ070 SPOT										0.00	0	
Total For IVZ070										0.00	0	
IVZ071 On 06/01/2022 Spot Bond			4.10000	4.10000	4.10000	99.37489				0.00	0	
Total IVZ071 SPOT										0.00	0	
Total For IVZ071										0.00	0	
IVZ072 On 13/01/2022 Spot Bond			4.15000	4.15000	4.15000	99.28879				0.00	0	
Total IVZ072 SPOT										0.00	0	
Total For IVZ072										0.00	0	
IVZ073 On 27/01/2022 Spot Bond			4.15000	4.15000	4.15000	99.13212				0.00	0	
Total IVZ073 SPOT										0.00	0	
Total For IVZ073										0.00	0	
IVZ074 On 03/02/2022 Spot Bond			4.15000	4.15000	4.15000	99.05397				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ074 SPOT										0.00	0	
Total For IVZ074										0.00	0	
IVZ075 On 30/11/2021 Spot Bond			4.00000	4.00000	4.00000	99.79221				0.00	0	
Total IVZ075 SPOT										0.00	0	
Total For IVZ075										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.09296				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.79090				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.02021				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.41613				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.67840				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.55136				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.45413				0.00	800,000,000	400,000,000
Total KAP017 SPOT										0.00	800,000,000	400,000,000
Total For KAP017										0.00	800,000,000	400,000,000
KAP018 On 14/04/2024 Spot Bond					0.00000	100.63574				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.29514				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP02(On 15/12/2025 Spot Bond					0.00000	100.95542				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02 On 15/09/2026 Spot Bond					0.00000	100.95878				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.15131				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.97000	121.16960	8.97000	121.14023				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.18606				0.00	0	960,000,00
Total LGL05 SPOT										0.00	0	960,000,00
Total For LGL05										0.00	0	960,000,00
LGL06 On 04/10/2022 Spot Bond			6.78500	104.08489	6.78500	104.06581				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.55313				0.00	0	70,000,00
Total LGL07 SPOT										0.00	0	70,000,00
Total For LGL07										0.00	0	70,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	101.90122				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.32477				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.11724				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.94805				0.00	0	70,000,00
Total LGL11 SPOT										0.00	0	70,000,00
Total For LGL11										0.00	0	70,000,00
LHL28 On 13/02/2022 Spot Bond					0.00000	100.04853				0.00	0	
Total LHL28 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 LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.62789				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.91765				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.91522				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	101.10106				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.86353				0.00	0	529,000,00
Total MBF065 SPOT										0.00	0	529,000,00
Total For MBF065										0.00	0	529,000,00
MBF06: On 17/11/2021 Spot Bond					0.00000	99.98917				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	99.98822				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond					0.00000	100.94120				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	101.34209				0.00	0	1,000,000,00
Total MBF070 SPOT										0.00	0	1,000,000,00
Total For MBF070										0.00	0	1,000,000,00
MBF07: On 17/09/2024 Spot Bond					0.00000	100.77971				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.70120				0.00	0	1,000,000,00
Total MBP038 SPOT										0.00	0	1,000,000,00
Total For MBP038										0.00	0	1,000,000,00
MBP04: On 23/02/2023 Spot Bond					0.00000	99.91038				0.00	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 MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.27458				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.09617				0.00	0	3,000,000,00
Total MBP045 SPOT										0.00	0	3,000,000,00
Total For MBP045										0.00	0	3,000,000,00
MBP04: On 26/02/2022 Spot Bond					0.00000	99.99662				0.00	224,000,000	512,000,00
Total MBP046 SPOT										0.00	224,000,000	512,000,00
Total For MBP046										0.00	224,000,000	512,000,00
MBP04: On 26/02/2024 Spot Bond					0.00000	99.87571				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2022 Spot Bond					0.00000	100.66102				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.67465				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 23/08/2022 Spot Bond					0.00000	100.19193				0.00	0	950,000,00
Total MBP050 SPOT										0.00	0	950,000,00
Total For MBP050										0.00	0	950,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	101.10576				0.00	0	1,800,000,00
Total MBP051 SPOT										0.00	0	1,800,000,00
Total For MBP051										0.00	0	1,800,000,00
MBP05: On 26/03/2024 Spot Bond					0.00000	100.65152				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			8.22000	8.22000	8.22000	112.66437				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0: On 12/08/2022 Spot Bond			6.18400	106.15832	6.18400	106.14075				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.62999				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.01766				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.90457				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.87000	105.73375	8.87000	105.70868			86,926,000,000.00	9,800,000	4,900,000	
Total MML02 SPOT									86,926,000,000.00	9,800,000	4,900,000	
Total For MML02									86,926,000,000.00	9,800,000	4,900,000	
MML03 On 15/03/2028 Spot Bond					0.00000	102.05139				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.12000	95.11043	9.12000	95.49016				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.31136				0.00	0	27,200,000
Total MTN07 SPOT										0.00	0	27,200,000
Total For MTN07										0.00	0	27,200,000
MTN09 On 11/10/2022 Spot Bond					0.00000	101.22446				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.89644				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.85738				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.79819				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.08550				0.00	0	
Total MTN14 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 MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.08869				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.98213				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.70502				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.51651				0.00	0	1,066,30
Total MTN18 SPOT										0.00	0	1,066,30
Total For MTN18										0.00	0	1,066,30
MTN19 On 07/03/2025 Spot Bond					0.00000	101.03934				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.88848				0.00	0	50,000,00
Total MTN20 SPOT										0.00	0	50,000,00
Total For MTN20										0.00	0	50,000,00
MTN21 On 29/06/2023 Spot Bond					0.00000	102.90053				0.00	0	50,000,00
Total MTN21 SPOT										0.00	0	50,000,00
Total For MTN21										0.00	0	50,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	100.30758				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.81500	100.59464	8.81500	100.57106				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.33186				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.87920				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.12012				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	101.60913				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.88913				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.16464				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.46964				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.62862				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	99.91356				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	99.91356				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	99.90708				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	99.90701				0.00	0	277,000,00
Total MWAR06 SPOT										0.00	0	277,000,00
Total For MWAR06										0.00	0	277,000,00
N6D26 On 20/03/2026 Spot Bond					0.00000	101.35297				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.91437				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N6F26 On 20/03/2026 Spot Bond					0.00000	101.17821				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.60319				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.79472				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.02297				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.21685				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.39501				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.52500	101.61818	6.52500	101.60045				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.87500	107.97901	6.87500	107.95918				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.75000	105.86904	9.75000	105.84165			15,600,000,000.00	1,600,000	800,000	
Total NAM04 SPOT									15,600,000,000.00	1,600,000	800,000	
Total For NAM04									15,600,000,000.00	1,600,000	800,000	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.39427				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.36438				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.25692				0.00	0	
Total NBG03G SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.56662				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.30498				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.25392				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.44000	108.60269	6.44000	108.58368				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.74000	103.00196	5.74000	102.98598				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.25700	108.66484	7.25700	108.64380				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			8.37000	106.44633	8.37000	106.42235				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19 On 01/06/2022 Spot Bond			6.27000	106.20268	6.27000	106.18477				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.68000	114.88473	7.68000	114.86108				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.69500	111.93856	8.69500	111.91268				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.36500	104.49216	5.36500	104.47713				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			7.41800	111.08732	7.41800	111.06534				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24/ On 19/11/2027 Spot Bond			8.39500	111.73366	8.39500	111.70870			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	100.02116			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25/ On 17/02/2023 Spot Bond			5.85500	5.85500	5.85500	108.34032			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.17032			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	37.73225	100.00000	37.64782			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.94548			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27/ On 10/05/2026 Spot Bond			8.70500	109.12510	8.70500	109.09941		66,158,000,000.00		7,600,000	3,800,00
Total NBK27A SPOT								66,158,000,000.00		7,600,000	3,800,00
Total For NBK27A								66,158,000,000.00		7,600,000	3,800,00
NBK28/ On 02/08/2023 Spot Bond			5.99500	109.32413	5.99500	109.30658		0.00		0	
Total NBK28A SPOT								0.00		0	
Total For NBK28A								0.00		0	
NBK29/ On 31/07/2026 Spot Bond			7.89500	113.15784	7.89500	113.13403		93,161,000,000.00		11,800,000	5,900,00
Total NBK29A SPOT								93,161,000,000.00		11,800,000	5,900,00
Total For NBK29A								93,161,000,000.00		11,800,000	5,900,00
NBK30/ On 20/02/2024 Spot Bond			6.22500	109.31214	6.22500	109.29394		0.00		0	
Total NBK30A SPOT								0.00		0	
Total For NBK30A								0.00		0	
NBK31/ On 09/11/2023 Spot Bond			5.94500	106.58201	5.94500	106.56477		0.00		0	
Total NBK31A SPOT								0.00		0	
Total For NBK31A								0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK31I On 17/02/2023 Spot Bond					0.00000	101.19108				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.61909				0.00	0	360,000,00
Total NBK35B SPOT										0.00	0	360,000,00
Total For NBK35B										0.00	0	360,000,00
NBK36I On 10/05/2026 Spot Bond					0.00000	103.71761				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.54500	10.54500	10.54500	74.41305				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.06789				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.15568				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.46887				0.00	0	1,910,000,00
Total NBK43B SPOT										0.00	0	1,910,000,00
Total For NBK43B										0.00	0	1,910,000,00
NBK45I On 15/02/2023 Spot Bond					0.00000	100.63777				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.00409				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.34420				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.74762				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	100.99915				0.00	0	
Total NBK50B 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 NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	99.97282				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.55312				0.00	0	90,000,00
Total NBK52B SPOT										0.00	0	90,000,00
Total For NBK52B										0.00	0	90,000,00
NBK53I On 21/02/2026 Spot Bond					0.00000	100.47047				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.57437				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.27291				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.19533				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.32830				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.63685				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.30236				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.51461				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.26084				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.38649				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6: On 15/04/2028 Spot Bond					0.00000	100.46563				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.89885				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			9.71500	103.61675	9.71500	103.58960				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.89109				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			9.75000	103.16912	9.75000	103.14199				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.89885				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.91115				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.92667				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.04311				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.04311				0.00	0	140,000,00
Total NDAL03 SPOT										0.00	0	140,000,00

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 NDAL03										0.00	0	140,000,00
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.33360				0.00	0	40,000,00
Total NEDT1B SPOT										0.00	0	40,000,00
Total For NEDT1B										0.00	0	40,000,00
NGL01 On 01/07/2025 Spot Bond					0.00000	101.46054				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.08157				0.00	0	750,000,00
Total NGL02 SPOT										0.00	0	750,000,00
Total For NGL02										0.00	0	750,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	101.75005				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.04516				0.00	200,000,000	100,000,00
Total NGL04 SPOT										0.00	200,000,000	100,000,00
Total For NGL04										0.00	200,000,000	100,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	102.25101				0.00	0	34,487,90
Total NGL05 SPOT										0.00	0	34,487,90
Total For NGL05										0.00	0	34,487,90
NGL06 On 01/12/2023 Spot Bond					0.00000	101.37559				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.81818				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.78457				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.09952				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.34363				0.00	10,000,000,000	14,530,000,00
Total NGLT1A SPOT										0.00	10,000,000,000	14,530,000,00
Total For NGLT1A										0.00	10,000,000,000	14,530,000,00
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.80175				0.00	0	2,900,888,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGLT1B SPOT										0.00	0	2,900,888,50
Total For NGLT1B										0.00	0	2,900,888,50
NGT10: On 25/03/2024 Spot Bond					0.00000	104.16032				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10: On 15/01/2025 Spot Bond					0.00000	104.88809				0.00	0	5,100,000,00
Total NGT104 SPOT										0.00	0	5,100,000,00
Total For NGT104										0.00	0	5,100,000,00
NGT10: On 22/05/2025 Spot Bond					0.00000	104.69352				0.00	400,000,000	200,000,00
Total NGT105 SPOT										0.00	400,000,000	200,000,00
Total For NGT105										0.00	400,000,000	200,000,00
NGT10: On 05/08/2025 Spot Bond					0.00000	103.06253				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10: On 19/11/2025 Spot Bond					0.00000	103.42554				0.00	0	2,000,000,00
Total NGT107 SPOT										0.00	0	2,000,000,00
Total For NGT107										0.00	0	2,000,000,00
NGT10: On 08/09/2026 Spot Bond					0.00000	105.60237				0.00	0	302,870,00
Total NGT108 SPOT										0.00	0	302,870,00
Total For NGT108										0.00	0	302,870,00
NGT10: On 04/11/2026 Spot Bond					0.00000	100.27261				0.00	1,821,700,000	1,821,700,00
Total NGT109 SPOT										0.00	1,821,700,000	1,821,700,00
Total For NGT109										0.00	1,821,700,000	1,821,700,00
NGT1G On 16/06/2026 Spot Bond					0.00000	102.59624				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.51994				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.43186				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.06270				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 13/06/2022 Spot Bond					0.00000	101.32860				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	99.91162				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.23324				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.05772				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	102.74016				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.15471				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	103.51725				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.97000	4.97000	4.97000	220.54293				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.71000	3.71000	3.71000	203.22566				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.40500	3.40500	3.40500	151.48694				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.69500	3.69500	3.69500	111.39534				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	

Contract 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 NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.88000	4.88000	4.88000	112.31224				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.51000	3.51000	3.51000	151.00282				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	204.40936	3.45000	204.36235				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.31000	3.31000	3.31000	151.92654				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.35500	3.35500	3.35500	207.43467				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.50000	205.75134	3.50000	205.70362				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.99500	110.72424	4.99500	110.69426				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.94449				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.03335				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.16852				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	135.19921				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.75491				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.92769				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.72024				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	99.89888				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.93710				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.44268				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	126.57847				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.77828				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	99.91188				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.00790				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	153.05396				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.01750				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN048 On 03/03/2023 Spot Bond					0.00000	152.83252				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	148.56883				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.98389				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	130.96167				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.71628				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	99.04426				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	93.25818				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.78410				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.03629				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.36588				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	102.68840				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.30182				0.00	0	
Total NN096 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 NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.92027				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	99.97188				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.92690				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.96399				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.97049				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.92690				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.50947				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.67378				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.51928				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.30754				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	101.72110				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	130.38000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF013 On 24/06/2025 Spot Bond					0.00000	126.73000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF014 On 15/07/2025 Spot Bond					0.00000	132.60000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF015 On 07/07/2025 Spot Bond					0.00000	130.99000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond					0.00000	130.28168				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF017 On 01/08/2022 Spot Bond					0.00000	118.80027				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	99.97507				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF021 On 17/02/2026 Spot Bond					0.00000	91.47572				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 19/04/2022 Spot Bond					0.00000	115.81598				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF029 On 01/08/2022 Spot Bond					0.00000	118.80027				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 29/12/2021 Spot Bond					0.00000	100.64973				0.00	0	
Total NNF039 SPOT										0.00	0	
Total For NNF039										0.00	0	
NNF039 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF04: On 20/07/2026 Spot Bond					0.00000	93.87006				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	102.54907				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04: On 05/05/2022 Spot Bond					0.00000	100.13965				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF05: On 12/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF050 SPOT										0.00	0	
Total For NNF050										0.00	0	
NNF05: On 18/11/2021 Spot Bond					0.00000	101.17740				0.00	0	
Total NNF051 SPOT										0.00	0	
Total For NNF051										0.00	0	
NNF05: On 22/02/2022 Spot Bond					0.00000	99.91897				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF05: On 23/11/2021 Spot Bond					0.00000	99.90834				0.00	0	
Total NNF053 SPOT										0.00	0	
Total For NNF053										0.00	0	
NNF05: On 30/11/2021 Spot Bond					0.00000	101.01619				0.00	0	
Total NNF054 SPOT										0.00	0	
Total For NNF054										0.00	0	
NNF05: On 08/12/2021 Spot Bond					0.00000	100.88810				0.00	0	
Total NNF055 SPOT										0.00	0	
Total For NNF055										0.00	0	
NNF05: On 13/12/2021 Spot Bond					0.00000	100.80745				0.00	0	
Total NNF056 SPOT										0.00	0	
Total For NNF056										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	100.75127				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	100.74518				0.00	0	
Total NNF058 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 NNF058										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	100.74518				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	102.34235				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06: On 28/03/2022 Spot Bond					0.00000	100.67639				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06: On 29/12/2021 Spot Bond					0.00000	100.65855				0.00	0	
Total NNF061 SPOT										0.00	0	
Total For NNF061										0.00	0	
NNF06: On 29/12/2021 Spot Bond					0.00000	100.66505				0.00	0	
Total NNF062 SPOT										0.00	0	
Total For NNF062										0.00	0	
NNF06: On 04/01/2022 Spot Bond					0.00000	100.64903				0.00	0	
Total NNF063 SPOT										0.00	0	
Total For NNF063										0.00	0	
NNF06: On 13/01/2022 Spot Bond					0.00000	100.46231				0.00	0	
Total NNF064 SPOT										0.00	0	
Total For NNF064										0.00	0	
NNF06: On 13/01/2022 Spot Bond					0.00000	100.46231				0.00	0	
Total NNF065 SPOT										0.00	0	
Total For NNF065										0.00	0	
NNF06: On 31/10/2022 Spot Bond					0.00000	100.27567				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF06: On 14/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	50,000,000.00
Total NNF067 SPOT										0.00	0	50,000,000.00
Total For NNF067										0.00	0	50,000,000.00
NNF06: On 17/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NNF068 SPOT										0.00	0	
Total For NNF068										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	132.21572				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.86537				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.28837				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.29078				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.20398				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.98308				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	112.02998				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.38387				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.32560				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.08773				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	114.20811				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.12260				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA02: On 31/10/2022 Spot Bond			6.94500	105.37825	6.94500	105.35838				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			2.83000	203.83610	2.83000	203.79261				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			10.25000	115.53407	10.25000	115.50252				0.00	0	430,499,40
Total NRA028 SPOT										0.00	0	430,499,40
Total For NRA028										0.00	0	430,499,40
NRA02: On 30/11/2028 Spot Bond			100.00000	18.14534	100.00000	18.10518				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.95365				0.00	0	27,200,00
Total NTC21 SPOT										0.00	0	27,200,00
Total For NTC21										0.00	0	27,200,00
NTC23 On 15/02/2023 Spot Bond					0.00000	100.34892				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.25970				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.89480				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.90695				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.77885				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	101.02330				0.00	0	
Total NTC31 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 NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.23743				0.00	0	19,000,000.00
Total NTC32 SPOT										0.00	0	19,000,000.00
Total For NTC32										0.00	0	19,000,000.00
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.86007				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.67631				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.23500	103.01317	6.23500	102.99594				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.01300	110.22940	8.01300	110.20547				0.00	0	1,530,000.00
Total OML07 SPOT										0.00	0	1,530,000.00
Total For OML07										0.00	0	1,530,000.00
OML09 On 14/09/2022 Spot Bond			6.46000	105.41202	6.46000	105.39352				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.42500	111.37394	8.42500	111.34855				0.00	0	660,000.00
Total OML10 SPOT										0.00	0	660,000.00
Total For OML10										0.00	0	660,000.00
OML11 On 11/06/2024 Spot Bond					0.00000	100.85773				0.00	0	480,000.00
Total OML11 SPOT										0.00	0	480,000.00
Total For OML11										0.00	0	480,000.00
OML12 On 12/11/2025 Spot Bond					0.00000	101.39947				0.00	1,500,000,000	750,000.00
Total OML12 SPOT										0.00	1,500,000,000	750,000.00
Total For OML12										0.00	1,500,000,000	750,000.00
OML13 On 23/09/2026 Spot Bond					0.00000	100.78467				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.25327				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.27572				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.93122				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.35258				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	101.18636				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.20967				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.62307				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	99.91520				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	99.90387				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	99.90225				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	99.90063				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			8.01000	114.50707	7.97000	114.65782			994,947,315,587,000.00	1,372,652,598,700	366,150,138,900	
Total R186 SPOT									14,947,315,587,000.00	372,652,598,700	366,150,138,900	
Total For R186									14,947,315,587,000.00	372,652,598,700	366,150,138,900	
R197 On 07/12/2023 Spot Bond			1.55000	327.32800	1.55000	327.26952			43,933,045,000,000.00	28,343,900,000	122,299,269,500	
Total R197 SPOT									13,933,045,000,000.00	28,343,900,000	122,299,269,500	
Total For R197									13,933,045,000,000.00	28,343,900,000	122,299,269,500	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
R202 On 07/12/2033 Spot Bond			3.97000	242.48743	3.97000	242.42829			120,370,400,000,000.00	30,320,000,000	191,409,147,00
Total R202 SPOT									20,370,400,000,000.00	30,320,000,000	191,409,147,00
Total For R202									20,370,400,000,000.00	30,320,000,000	191,409,147,00
R2023 On 28/02/2023 Spot Bond			5.32000	104.63645	5.27500	104.67784			414,028,391,200,000.00	641,734,660,000	1,193,846,759,80
Total R2023 SPOT									14,028,391,200,000.00	641,734,660,000	193,846,759,80
Total For R2023									14,028,391,200,000.00	641,734,660,000	193,846,759,80
R2030 On 31/01/2030 Spot Bond			9.38500	94.54402	9.28000	95.08452			913,207,454,159,500.00	1,482,494,134,700	1,938,773,947,70
Total R2030 SPOT									13,207,454,159,500.00	482,494,134,700	938,773,947,70
Total For R2030									13,207,454,159,500.00	482,494,134,700	938,773,947,70
R2032 On 31/03/2032 Spot Bond			9.84000	90.87890	9.73000	91.51438			890,292,426,952,000.00	1,513,241,100,300	1,284,023,006,40
Total R2032 SPOT									10,292,426,952,000.00	513,241,100,300	284,023,006,40
Total For R2032									10,292,426,952,000.00	513,241,100,300	284,023,006,40
R2035 On 28/02/2035 Spot Bond			10.19500	92.39315	10.12500	92.83850			738,277,411,265,000.00	464,764,827,000	1,165,470,917,90
Total R2035 SPOT									38,277,411,265,000.00	464,764,827,000	165,470,917,90
Total For R2035									38,277,411,265,000.00	464,764,827,000	165,470,917,90
R2037 On 31/01/2037 Spot Bond			10.41500	88.03219	10.33000	88.58303			750,486,474,866,000.00	1,224,242,580,400	945,446,006,80
Total R2037 SPOT									50,486,474,866,000.00	224,242,580,400	945,446,006,80
Total For R2037									50,486,474,866,000.00	224,242,580,400	945,446,006,80
R2040 On 31/01/2040 Spot Bond			10.52500	90.38786	10.46000	90.83650			875,410,019,502,500.00	368,209,978,100	923,585,465,80
Total R2040 SPOT									75,410,019,502,500.00	368,209,978,100	923,585,465,80
Total For R2040									75,410,019,502,500.00	368,209,978,100	923,585,465,80
R2044 On 31/01/2044 Spot Bond			10.58000	87.02075	10.49500	87.62903			855,179,463,476,000.00	364,383,692,200	1,867,490,546,10
Total R2044 SPOT									55,179,463,476,000.00	364,383,692,200	367,490,546,10
Total For R2044									55,179,463,476,000.00	364,383,692,200	367,490,546,10
R2048 On 28/02/2048 Spot Bond			10.51000	86.24600	10.44000	86.76154			110,891,520,490,000.00	2,008,648,099,000	1,000,042,281,60
Total R2048 SPOT									10,891,520,490,000.00	008,648,099,000	000,042,281,60
Total For R2048									10,891,520,490,000.00	008,648,099,000	000,042,281,60
R209 On 31/03/2036 Spot Bond			10.18000	71.47345	10.09000	71.98340			714,103,267,122,000.00	266,611,322,900	872,260,550,90
Total R209 SPOT									14,103,267,122,000.00	266,611,322,900	372,260,550,90
Total For R209									14,103,267,122,000.00	266,611,322,900	372,260,550,90
R210 On 31/03/2028 Spot Bond			2.92000	212.77414	3.00000	211.74320			185,624,177,496,000.00	63,569,923,800	108,673,682,80
Total R210 SPOT									15,624,177,496,000.00	63,569,923,800	108,673,682,80
Total For R210									15,624,177,496,000.00	63,569,923,800	108,673,682,80
R212 On 31/01/2022 Spot Bond			1.15000	176.22877	1.15000	176.19919			998,660,000,000,000.00	868,400,000,000	451,000,000,00
Total R212 SPOT									18,660,000,000,000.00	868,400,000,000	451,000,000,00

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 R212									18,660,000,000,000.00	868,400,000,000	451,000,000,000
R213 On 28/02/2031 Spot Bond			9.66000	85.42033	9.55000	85.99433			710,565,435,044,000.00	487,636,173,400	676,952,133,300
Total R213 SPOT									10,565,435,044,000.00	487,636,173,400	676,952,133,300
Total For R213									10,565,435,044,000.00	487,636,173,400	676,952,133,300
R214 On 28/02/2041 Spot Bond			10.55000	68.27761	10.47500	68.71105			972,955,200,000,000.00	1,229,664,000,000	942,952,612,000
Total R214 SPOT									2,955,200,000,000.00	229,664,000,000	942,952,612,000
Total For R214									2,955,200,000,000.00	229,664,000,000	942,952,612,000
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.14214			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.75637			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.38669			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.50914			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.21322			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.01775			0.00	0	
Total RDFB16 SPOT									0.00	0	
Total For RDFB16									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.44268			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.06410			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.87702			0.00	0	
Total RDFB19 SPOT									0.00	0	
Total For RDFB19									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.80050			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.83789				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.71621				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	99.92252				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.57831				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.19918				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.33497				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.01900				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	100.94487				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.15757				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	101.78600				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED30 On 17/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED40: On 29/01/2024 Spot Bond					0.00000	100.45560				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.69349				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.12272				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.81596				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.06261				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.54897				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.17408				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.37921				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.40458				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.12244				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.88614				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RMBI0€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 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 RMBI06									0.00	0	
RW23 On 10/12/2023 Spot Bond			6.95500	108.98064	6.95500	108.96028			0.00	0	
Total RW23 SPOT									0.00	0	
Total For RW23									0.00	0	
RW28 On 10/12/2028 Spot Bond			11.80500	97.12585	11.80500	97.09542		40,137,000,000.00		3,400,000	1,700,00
Total RW28 SPOT								40,137,000,000.00		3,400,000	1,700,00
Total For RW28								40,137,000,000.00		3,400,000	1,700,00
RW31 On 30/06/2031 Spot Bond			10.85000	103.09141	10.85000	103.06165		0.00		0	
Total RW31 SPOT								0.00		0	
Total For RW31								0.00		0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.08212		0.00		0	
Total RWL26 SPOT								0.00		0	
Total For RWL26								0.00		0	
RWL28 On 30/06/2028 Spot Bond			9.97000	102.42917	9.97000	102.40194		0.00		0	
Total RWL28 SPOT								0.00		0	
Total For RWL28								0.00		0	
SBK23 On 28/05/2022 Spot Bond			5.43500	108.58728	5.43500	108.57146		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	100.20337		0.00		0	
Total SBN02 SPOT								0.00		0	
Total For SBN02								0.00		0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.21351		0.00		0	
Total SBN03 SPOT								0.00		0	
Total For SBN03								0.00		0	
SBS20 On 15/05/2026 Spot Bond			7.85500	108.23337	7.85500	108.21033		0.00		0	
Total SBS20 SPOT								0.00		0	
Total For SBS20								0.00		0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.62689		0.00		0	
Total SBS21 SPOT								0.00		0	
Total For SBS21								0.00		0	
SBS27 On 20/02/2024 Spot Bond			6.75000	109.39995	6.75000	109.38022		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.99000	100.60938	7.99000	100.58797				0.00	0	20,060,000,00
Total SBS3 SPOT										0.00	0	20,060,000,00
Total For SBS3										0.00	0	20,060,000,00
SBS31 On 12/06/2027 Spot Bond			8.14000	111.46175	8.14000	111.43745				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.10000	109.21458	7.10000	109.19353				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.16000	108.15371	7.16000	108.13304				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.84000	107.90272	8.84000	107.87737				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.29500	99.98824	4.29500	100.00000				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.51000	104.37016	5.51000	104.35449				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.62500	110.34265	7.62500	110.31984				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.32000	111.74893	8.32000	111.72377				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.69500	108.57474	5.69500	108.55817				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.14363				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS49 On 31/01/2022 Spot Bond					0.00000	100.44690				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			3.92000	103.89068	3.92000	103.87961				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.62000	6.62000	6.62000	109.22892				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.68473				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.97009				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.50269				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.81500	106.14836	4.81500	106.13456				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.58720				0.00	0	700,000,0€
Total SBS57 SPOT										0.00	0	700,000,0€
Total For SBS57										0.00	0	700,000,0€
SBS58 On 12/06/2027 Spot Bond					0.00000	103.72851				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.83400				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.87719				0.00	0	470,000,0€
Total SBS62 SPOT										0.00	0	470,000,0€
Total For SBS62										0.00	0	470,000,0€
SBS63 On 31/01/2026 Spot Bond					0.00000	101.08268				0.00	0	
Total SBS63 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 SBS63									0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.30364			0.00	0	
Total SBS64 SPOT									0.00	0	
Total For SBS64									0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.74798			0.00	0	
Total SBS65 SPOT									0.00	0	
Total For SBS65									0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.98346			0.00	0	
Total SBS66 SPOT									0.00	0	
Total For SBS66									0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.65704			0.00	0	
Total SBS67 SPOT									0.00	0	
Total For SBS67									0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.30520			0.00	0	400,000,00
Total SBS68 SPOT									0.00	0	400,000,00
Total For SBS68									0.00	0	400,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	101.12141			0.00	0	
Total SBS69 SPOT									0.00	0	
Total For SBS69									0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.95000	324.83146	1.95000	324.76991		479,700,000,000.00	246,000,000	146,000,00	
Total SBSI11 SPOT								479,700,000,000.00	246,000,000	146,000,00	
Total For SBSI11								479,700,000,000.00	246,000,000	146,000,00	
SBSI14 On 07/12/2033 Spot Bond			5.01000	5.01000	5.01000	219.71839		0.00	0		
Total SBSI14 SPOT								0.00	0		
Total For SBSI14								0.00	0		
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.96410			0.00	0	
Total SBSS01 SPOT									0.00	0	
Total For SBSS01									0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	99.96275			0.00	0	
Total SBSS02 SPOT									0.00	0	
Total For SBSS02									0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	102.54220			0.00	0	
Total SBT101 SPOT									0.00	0	
Total For SBT101									0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	103.94655			0.00	400,000,000	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 SBT102 SPOT										0.00	400,000,000	200,000,000
Total For SBT102										0.00	400,000,000	200,000,000
SBT103 On 31/03/2024 Spot Bond					0.00000	104.63000				0.00	0	217,901,500
Total SBT103 SPOT										0.00	0	217,901,500
Total For SBT103										0.00	0	217,901,500
SBT104 On 30/09/2025 Spot Bond					0.00000	105.22353				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	100.74196				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.22506				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	102.76232				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.64500	111.79371	6.64500	111.77375				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.93398				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	100.79690				0.00	76,000,000	38,000,000
Total SBT206 SPOT										0.00	76,000,000	38,000,000
Total For SBT206										0.00	76,000,000	38,000,000
SBT207 On 25/06/2025 Spot Bond					0.00000	107.81295				0.00	0	170,000,000
Total SBT207 SPOT										0.00	0	170,000,000
Total For SBT207										0.00	0	170,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	103.69018				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT209 On 29/06/2026 Spot Bond					0.00000	100.92586				0.00	1,200,000,000	600,000,000
Total SBT209 SPOT										0.00	1,200,000,000	600,000,000
Total For SBT209										0.00	1,200,000,000	600,000,000
SGI006 On 11/07/2022 Spot Bond					0.00000	100.16284				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	99.99990				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	99.99990				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.91000	97.57164	8.91000	99.63595				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.01392				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.12215				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.01446				0.00	0	2,000,000,000
Total SLRA6 SPOT										0.00	0	2,000,000,000
Total For SLRA6										0.00	0	2,000,000,000
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.01431				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.01540				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.01410				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.01541				0.00	0	
Total SLRB6 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 SLRB6									0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.01511			0.00	0	
Total SLRB7 SPOT									0.00	0	
Total For SLRB7									0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.01702			0.00	0	
Total SLRC4 SPOT									0.00	0	
Total For SLRC4									0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.65153			0.00	0	
Total SLRC5 SPOT									0.00	0	
Total For SLRC5									0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.01595			0.00	0	
Total SLRC6 SPOT									0.00	0	
Total For SLRC6									0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.01579			0.00	0	
Total SLRC7 SPOT									0.00	0	
Total For SLRC7									0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.07500	107.30749	7.07500	107.28699			0.00	0	
Total SNT03 SPOT									0.00	0	
Total For SNT03									0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.25243			0.00	0	710,80
Total SNT04 SPOT									0.00	0	710,80
Total For SNT04									0.00	0	710,80
SNT05 On 30/11/2025 Spot Bond					0.00000	101.21423			0.00	0	
Total SNT05 SPOT									0.00	0	
Total For SNT05									0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.10817			0.00	0	
Total SOLB01 SPOT									0.00	0	
Total For SOLB01									0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.22994			0.00	0	
Total SPDA12 SPOT									0.00	0	
Total For SPDA12									0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.24750			0.00	0	16,888,50
Total SPDA13 SPOT									0.00	0	16,888,50
Total For SPDA13									0.00	0	16,888,50
SPDA1: On 21/08/2024 Spot Bond					0.00000	99.92512			0.00	0	170,000,00

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 SPDA14 SPOT										0.00	0	170,000,00
Total For SPDA14										0.00	0	170,000,00
SPDA1: On 21/08/2026 Spot Bond					0.00000	99.92317				0.00	0	270,000,00
Total SPDA15 SPOT										0.00	0	270,000,00
Total For SPDA15										0.00	0	270,000,00
SPG00: On 27/09/2023 Spot Bond					0.00000	100.82511				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	102.00899				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2022 Spot Bond					0.00000	100.85392				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	101.08040				0.00	0	33,066,30
Total SPG007 SPOT										0.00	0	33,066,30
Total For SPG007										0.00	0	33,066,30
SPG00: On 15/10/2022 Spot Bond					0.00000	100.88426				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.68264				0.00	0	1,599,40
Total SPG009 SPOT										0.00	0	1,599,40
Total For SPG009										0.00	0	1,599,40
SPG01: On 01/12/2023 Spot Bond					0.00000	101.24574				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	101.00522				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.40532				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.71818				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN01: On 31/01/2025 Spot Bond			4.06500	4.06500	4.06500	148.47415				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			7.94500	114.79201	7.94500	114.76758				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			9.04000	88.85291	9.04000	88.83121				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	98.68799				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.52310				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			6.67500	106.42196	6.67500	106.40276				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			4.83000	113.05465	4.83000	113.02454				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	98.84608				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.23191				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.08997				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			2.58000	2.58000	2.58000	320.88325				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.32360				0.00	0	
Total SSN054 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 SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.19782				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.55119				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.45000	3.45000	3.45000	151.27923				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.03000	5.03000	5.03000	110.20740				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.24000	4.24000	4.24000	107.38695				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.18000	4.18000	4.18000	197.80202				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.20353				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.18006				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	101.12237				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.96570				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.94202				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	102.34639				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	102.11249				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.88652				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.53517				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	99.80585				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	101.06234				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.16990				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.84500	4.84500	4.84500	223.14390				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.76287				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	101.40487				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/05/2025 Spot Bond					0.00000	101.01132				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09(On 28/02/2027 Spot Bond					0.00000	101.31464				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09(On 07/06/2023 Spot Bond					0.00000	101.10629				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10(On 31/01/2030 Spot Bond			9.94500	91.60948	9.94500	91.58532				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 28/11/2021 Spot Bond					0.00000	100.99792				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10(On 21/12/2026 Spot Bond					0.00000	101.05405				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10(On 31/03/2028 Spot Bond			4.22500	95.54268	4.22500	197.29146				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10(On 07/12/2033 Spot Bond			5.02500	91.43530	5.02500	219.41017				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10(On 04/02/2022 Spot Bond					0.00000	100.16417				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10(On 10/02/2023 Spot Bond					0.00000	100.08375				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	100.92996				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/12/2021 Spot Bond					0.00000	100.77522				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond					0.00000	100.93991				0.00	0	
Total SSN121 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 SSN121										0.00	0	
SSN12: On 22/11/2021 Spot Bond					0.00000	101.18149				0.00	0	
Total SSN122 SPOT										0.00	0	
Total For SSN122										0.00	0	
SSN12: On 22/02/2022 Spot Bond					0.00000	101.14297				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN12: On 26/11/2021 Spot Bond					0.00000	101.07510				0.00	0	
Total SSN124 SPOT										0.00	0	
Total For SSN124										0.00	0	
SSN12: On 30/11/2021 Spot Bond					0.00000	101.02252				0.00	0	
Total SSN125 SPOT										0.00	0	
Total For SSN125										0.00	0	
SSN12: On 01/12/2021 Spot Bond					0.00000	101.00855				0.00	0	
Total SSN126 SPOT										0.00	0	
Total For SSN126										0.00	0	
SSN12: On 01/12/2021 Spot Bond					0.00000	101.01062				0.00	0	
Total SSN127 SPOT										0.00	0	
Total For SSN127										0.00	0	
SSN12: On 15/12/2021 Spot Bond					0.00000	100.81411				0.00	0	
Total SSN128 SPOT										0.00	0	
Total For SSN128										0.00	0	
SSN12: On 21/12/2021 Spot Bond					0.00000	100.72846				0.00	0	
Total SSN129 SPOT										0.00	0	
Total For SSN129										0.00	0	
SSN13: On 21/12/2021 Spot Bond					0.00000	100.74367				0.00	0	
Total SSN130 SPOT										0.00	0	
Total For SSN130										0.00	0	
SSN13: On 22/03/2022 Spot Bond					0.00000	100.72542				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13: On 04/01/2022 Spot Bond					0.00000	100.62972				0.00	0	
Total SSN132 SPOT										0.00	0	
Total For SSN132										0.00	0	
SSN13: On 03/01/2022 Spot Bond					0.00000	100.65453				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN133 SPOT										0.00	0	
Total For SSN133										0.00	0	
SSN13 On 12/10/2022 Spot Bond					0.00000	100.51134				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13 On 18/01/2022 Spot Bond					0.00000	100.46523				0.00	0	
Total SSN135 SPOT										0.00	0	
Total For SSN135										0.00	0	
SSN13 On 28/12/2021 Spot Bond					0.00000	100.43787				0.00	0	
Total SSN136 SPOT										0.00	0	
Total For SSN136										0.00	0	
SSN13 On 19/01/2022 Spot Bond					0.00000	100.38609				0.00	0	
Total SSN137 SPOT										0.00	0	
Total For SSN137										0.00	0	
SSN13 On 20/10/2022 Spot Bond					0.00000	100.41722				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13 On 27/10/2023 Spot Bond					0.00000	100.41387				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14 On 03/11/2023 Spot Bond					0.00000	100.26539				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14 On 03/11/2022 Spot Bond					0.00000	100.20065				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14 On 09/11/2023 Spot Bond					0.00000	100.15530				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.54000	102.65727	8.54000	102.63368				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	101.26443				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T14A12 On 21/11/2021 Spot Bond			3.99500	99.95624	3.99500	104.51780				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	101.03472				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.14408				0.00	0	670,000,00
Total T17A11 SPOT										0.00	0	670,000,00
Total For T17A11										0.00	0	670,000,00
T17A21 On 21/02/2026 Spot Bond					0.00000	101.19742				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	101.70820	7.21000	101.68863				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.07691				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.03828				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.07362				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.50015				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.75175				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.85255				0.00	0	
Total TFS158 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 TFS158										0.00	0	
TFS15E On 20/03/2024 Spot Bond					0.00000	101.41873				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	101.18560				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.72917				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.49250				0.00	0	1,680,000,00
Total TFS163 SPOT										0.00	0	1,680,000,00
Total For TFS163										0.00	0	1,680,000,00
TFS164 On 22/10/2024 Spot Bond					0.00000	101.09559				0.00	700,000,000	535,000,00
Total TFS164 SPOT										0.00	700,000,000	535,000,00
Total For TFS164										0.00	700,000,000	535,000,00
TFS16E On 15/10/2023 Spot Bond					0.00000	100.34991				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16E On 15/10/2025 Spot Bond					0.00000	100.56264				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.63372				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16E On 27/09/2026 Spot Bond					0.00000	100.66772				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	101.31362				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A2 On 21/11/2021 Spot Bond			4.39500	99.95186	4.39500	104.98579				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A4 On 21/11/2021 Spot Bond					0.00000	101.30111				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A7 On 21/11/2021 Spot Bond			4.38000	99.95202	4.38000	104.61223				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14A8 On 21/11/2021 Spot Bond					0.00000	101.44188				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B1 On 21/11/2021 Spot Bond					0.00000	101.37538				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B2 On 21/11/2021 Spot Bond					0.00000	101.34417				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	101.56642				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C1 On 21/11/2021 Spot Bond					0.00000	101.52154				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C2 On 21/11/2021 Spot Bond					0.00000	101.48376				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14C3 On 21/11/2021 Spot Bond					0.00000	102.25590				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D1 On 21/11/2021 Spot Bond					0.00000	102.22830				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D2 On 21/11/2021 Spot Bond					0.00000	102.15609				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15A: On 21/11/2022 Spot Bond					0.00000	101.23734				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	104.77345				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.16473				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.18833				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.13713				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.29538				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.47233				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.50049				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.40475				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.66497				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.34890				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.80218				0.00	0	
Total TH15D1 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 TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.20559				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.84448				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.26517				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.44845				0.00	0	16,355,40
Total TH16A2 SPOT										0.00	0	16,355,40
Total For TH16A2										0.00	0	16,355,40
TH16A: On 21/08/2024 Spot Bond			8.49000	102.00820	8.49000	101.98516				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.38562				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.20927				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.15108				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.20229				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	101.36719	5.76000	101.35155				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.25348				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.33726				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.34191				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.32562				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.43731				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.40706				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.82584				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.02357				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.90726				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.30207				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.38579				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.81359				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	101.02959				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TL23 On 05/09/2022 Spot Bond					0.00000	100.92730			0.00	0	
Total TL23 SPOT									0.00	0	
Total For TL23									0.00	0	
TL24 On 05/09/2022 Spot Bond			6.37500	103.84871	6.37500	103.83071			0.00	0	
Total TL24 SPOT									0.00	0	
Total For TL24									0.00	0	
TL25 On 04/09/2024 Spot Bond			7.02500	108.29555	7.02500	108.27490			0.00	0	
Total TL25 SPOT									0.00	0	
Total For TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.54305			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.59830			0.00	0	
Total TL27 SPOT									0.00	0	
Total For TL27									0.00	0	
TL28 On 24/04/2025 Spot Bond			8.44000	103.06071	8.44000	103.03731			0.00	0	800,000,0€
Total TL28 SPOT									0.00	0	800,000,0€
Total For TL28									0.00	0	800,000,0€
TL29 On 24/04/2025 Spot Bond					0.00000	100.91662			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.85821			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.18236			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.10298			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.89500	107.40164	6.89500	107.38153			0.00	0	2,118,000,0€
Total TN23 SPOT									0.00	0	2,118,000,0€
Total For TN23									0.00	0	2,118,000,0€
TN23/R On 06/11/2023 Spot Bond			100.00000	29.12876	100.00000	29.06358			0.00	0	
Total TN23/R2023 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 TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.79500	104.51180	8.79500	104.48736				0.00	0	1,662,067,60
Total TN25 SPOT										0.00	0	1,662,067,60
Total For TN25										0.00	0	1,662,067,60
TN25/R On 19/08/2025 Spot Bond			100.00000	15.88968	100.00000	15.85470				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.82000	95.97835	9.82000	95.95294			314,240,000,000.00		32,000,000	25,366,000,00
Total TN27 SPOT									314,240,000,000.00		32,000,000	25,366,000,00
Total For TN27									314,240,000,000.00		32,000,000	25,366,000,00
TN27/R On 14/11/2027 Spot Bond			100.00000	9.66689	100.00000	9.64526				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.83000	99.24747	10.83000	99.21872			238,260,000,000.00		22,000,000	1,211,000,00
Total TN30 SPOT									238,260,000,000.00		22,000,000	1,211,000,00
Total For TN30									238,260,000,000.00		22,000,000	1,211,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	116.80166	8.00000	116.77649				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.63500	94.41793	11.63500	94.38860				0.00	0	2,390,000,00
Total TN40 SPOT										0.00	0	2,390,000,00
Total For TN40										0.00	0	2,390,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	101.12821	10.75000	101.09913				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.81800				0.00	0	750,000,00
Total TR5A11 SPOT										0.00	0	750,000,00
Total For TR5A11										0.00	0	750,000,00
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.82719				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	100.80401	7.61000	103.08727				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.70455				0.00	0	358,995,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TR50M1 SPOT										0.00	0	358,995,52
Total For TR50M1										0.00	0	358,995,52
TRA3A: On 14/11/2022 Spot Bond					0.00000	99.28863				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			6.38500	102.57694	6.38500	102.55913				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.00708				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.01796				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.37287				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.49449				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.52013				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.67500	106.45326	6.67500	106.43406				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.49449				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.52013				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	100.81479	8.62000	100.79141				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4B On 13/04/2024 Spot Bond					0.00000	98.25336				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.31687				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.93741				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.19326				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP25€ On 29/11/2021 Spot Bond					0.00000	99.85259				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25€ On 14/02/2022 Spot Bond					0.00000	98.83866				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	98.44014				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25€ On 16/03/2022 Spot Bond					0.00000	98.34501				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25€ On 11/05/2022 Spot Bond					0.00000	97.66421				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP26€ On 16/09/2022 Spot Bond					0.00000	95.75104				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.85576				0.00	0	27,518,85
Total TU1A11 SPOT										0.00	0	27,518,85
Total For TU1A11										0.00	0	27,518,85
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.29961				0.00	0	
Total TU1B11 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 TU1B11									0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.00837			0.00	0	
Total TU1D11 SPOT									0.00	0	
Total For TU1D11									0.00	0	
TWC38 On 22/11/2021 Spot Bond					0.00000	101.03216			0.00	0	
Total TWC383 SPOT									0.00	0	
Total For TWC383									0.00	0	
TWC38 On 26/11/2021 Spot Bond					0.00000	100.91997			0.00	0	
Total TWC384 SPOT									0.00	0	
Total For TWC384									0.00	0	
TWC38 On 07/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total TWC385 SPOT									0.00	0	
Total For TWC385									0.00	0	
TWC38 On 14/12/2021 Spot Bond					0.00000	100.68437			0.00	0	
Total TWC386 SPOT									0.00	0	
Total For TWC386									0.00	0	
TWC38 On 10/01/2022 Spot Bond					0.00000	100.43862			0.00	0	
Total TWC387 SPOT									0.00	0	
Total For TWC387									0.00	0	
TWC38 On 17/01/2022 Spot Bond					0.00000	100.37096			0.00	0	
Total TWC388 SPOT									0.00	0	
Total For TWC388									0.00	0	
TWC38 On 24/01/2022 Spot Bond					0.00000	100.30351			0.00	0	
Total TWC389 SPOT									0.00	0	
Total For TWC389									0.00	0	
TWC39 On 31/01/2022 Spot Bond					0.00000	100.21775			0.00	0	8,200,000.00
Total TWC390 SPOT									0.00	0	8,200,000.00
Total For TWC390									0.00	0	8,200,000.00
TWC39 On 04/02/2022 Spot Bond					0.00000	100.12576			0.00	0	
Total TWC391 SPOT									0.00	0	
Total For TWC391									0.00	0	
UG26 On 09/03/2026 Spot Bond			10.27000	105.67203	10.27000	105.64280		195,130,000,000.00		19,000,000	9,500,000.00
Total UG26 SPOT								195,130,000,000.00		19,000,000	9,500,000.00
Total For UG26								195,130,000,000.00		19,000,000	9,500,000.00
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.01341			0.00	0	230,000.00

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 UU1A01 SPOT										0.00	0	230,000,00
Total For UU1A01										0.00	0	230,000,00
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.01515				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.01596				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.01946				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.57997				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.39883				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.21811				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.01301				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.01349				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	101.19540				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.23378				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.96209				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	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
Total for SPOT									1.15e+017	928,906,785,704	020,512,535,60
Total for SPOT :									1.15e+017	928,906,785,704	020,512,535,60
Total Futures									1,15e+017	928,906,797,330	020,513,576,98
Total Options									0,00	0	124,03
Grand Total:									1.15e+017	928,906,797,330	020,513,701,01