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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/12/2021

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 03/02/2022 Bond Future			11.66458	76.89330	11.70343	76.69615			0.00	0	26
ES33 On 05/05/2022 Bond Future			11.91050	74.05099	11.95097	73.85172			0.00	0	8
ES33 On 04/08/2022 Bond Future			12.16708	74.93393	12.20932	74.73223			0.00	0	
ES33 On 03/11/2022 Bond Future			12.42782	72.16087	12.47190	71.95674			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 03/02/2022 Bond Future			12.03121	75.86302	12.06462	75.66805			0.00	0	3,51
ES42 On 05/05/2022 Bond Future			12.25924	72.52731	12.29409	72.33027			0.00	0	1,18
ES42 On 04/08/2022 Bond Future			12.49046	73.39093	12.52683	73.19155			0.00	0	
ES42 On 03/11/2022 Bond Future			12.72613	70.11870	12.76413	69.91688			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			153.90898	153.90898	154.06725	154.06725			0.00	0	5,47
I2025 On 05/05/2022 Bond Future			155.78113	155.78113	155.94196	155.94196			0.00	0	16
I2025 On 04/08/2022 Bond Future			156.12836	156.12836	156.29142	156.29142			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	03/11/2022	Bond Future			158.11982	158.11982	158.28521	158.28521			0.00	0	
Total I2025 Future												0.00	0	5,58
Total For I2025												0.00	0	5,58
I2029	On	03/02/2022	Bond Future			112.00868	112.00868	112.37689	112.37689			0.00	0	2,80
I2029	On	05/05/2022	Bond Future			112.17361	112.17361	112.54676	112.54676			0.00	0	18
I2029	On	04/08/2022	Bond Future			113.58334	113.58334	113.96137	113.96137			0.00	0	
I2029	On	03/11/2022	Bond Future			113.80959	113.80959	114.19258	114.19258			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			107.31605	107.31605	108.14796	108.14796			0.00	0	7,38
I2033	On	05/05/2022	Bond Future			107.34217	107.34217	108.18465	108.18465			0.00	0	2,11
I2033	On	04/08/2022	Bond Future			108.69112	108.69112	109.54437	109.54437			0.00	0	
I2033	On	03/11/2022	Bond Future			108.77446	108.77446	109.63880	109.63880			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			119.83817	119.83817	120.37347	120.37347			0.00	0	6,28
I2038	On	05/05/2022	Bond Future			121.29607	121.29607	121.83835	121.83835			0.00	0	6,1
I2038	On	04/08/2022	Bond Future			121.00871	121.00871	121.55804	121.55804			0.00	0	
I2038	On	03/11/2022	Bond Future			122.55241	122.55241	123.10892	123.10892			0.00	0	
Total I2038 Future												0.00	0	6,97
Total For I2038												0.00	0	6,97
I2046	On	03/02/2022	Bond Future			108.48228	108.48228	109.38029	109.38029			0.00	0	15,50
I2046	On	05/05/2022	Bond Future			107.92022	107.92022	108.82966	108.82966			0.00	0	1,1
I2046	On	04/08/2022	Bond Future			109.27670	109.27670	110.19764	110.19764			0.00	0	
I2046	On	03/11/2022	Bond Future			108.74974	108.74974	109.68266	109.68266			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			110.07964	110.07964	111.51292	111.51292			70,450,969.60	640	9,18
I2050	On	05/05/2022	Bond Future			111.41853	111.41853	112.86997	112.86997			0.00	0	3,1
I2050	On	04/08/2022	Bond Future			110.80670	110.80670	112.27634	112.27634			0.00	0	
I2050	On	03/11/2022	Bond Future			112.22018	112.22018	113.70898	113.70898			0.00	0	
Total I2050 Future												70,450,969.60	640	9,57
Total For I2050												70,450,969.60	640	9,57
R186	On	03/02/2022	Bond Future			8.13056	110.75991	8.20116	110.46508		5.66	33,560,252.73	303	58,48
R186	On	05/05/2022	Bond Future			8.35917	112.08009	8.43463	111.78221		5.64	0.00	0	4,5
R186	On	04/08/2022	Bond Future			8.60768	108.12712	8.68870	107.82543		5.66	0.00	0	
R186	On	03/11/2022	Bond Future			8.86555	109.53314	8.95269	109.22817		5.59	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total R186 Future												33,560,252.73	303	63,00
R186	On	03/02/2022	Bond Future	7.28	Call			69.76000	0.06976	88,040	5.44	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,996.26000	3.99626	3,719,710	5.44	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			72.59000	0.07259	91,510	5.45	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,955.53000	3.95553	3,679,620	5.45	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			75.46000	0.07546	95,020	5.45	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,914.85000	3.91485	3,639,580	5.45	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			302.02000	0.30202	348,850	5.09	0.00	0	3,60
R186	On	05/05/2022	Bond Future	7.48	Put			4,147.47000	4.14747	3,896,420	5.09	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			1,367.32000	1.36732	1,501,990	5.56	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			1,899.49000	1.89949	1,736,280	5.56	0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			65.16000	0.06516	77,420	5.33	0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			7,052.52000	7.05252	6,766,900	5.33	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			206.03000	0.20603	239,900	5.15	0.00	0	40
R186	On	05/05/2022	Bond Future	7.28	Put			4,878.72000	4.87872	4,614,710	5.15	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			1,462.30000	1.46230	1,602,750	5.58	0.00	0	40
R186	On	05/05/2022	Bond Future	8.35	Put			1,796.45000	1.79645	1,639,020	5.58	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			702.20000	0.70220	788,780	5.34	0.00	0	40
R186	On	05/05/2022	Bond Future	7.88	Put			2,915.83000	2.91583	2,704,530	5.34	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			1,085.69000	1.08569	1,201,800	5.49	0.00	0	40
R186	On	05/05/2022	Bond Future	8.14	Put			2,254.60000	2.25460	2,072,830	5.49	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Call			3,534.13000	3.53413	3,757,930	5.99	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			646.32000	0.64632	572,240	5.99	0.00	0	40
R186	On	05/05/2022	Bond Future	8.31	Call			1,386.02000	1.38602	1,521,850	5.56	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,878.55000	1.87855	1,716,500	5.56	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			1,404.87000	1.40487	1,541,860	5.57	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,857.78000	1.85778	1,696,890	5.57	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			2,081.47000	2.08147	2,254,610	5.69	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			1,275.96000	1.27596	1,151,220	5.69	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.94	Call			2,845.44000	2.84544	3,048,910	5.84	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			876.77000	0.87677	782,360	5.84	0.00	0	40
R186	On	04/08/2022	Bond Future	7.96	Put			3,533.06000	3.53306	3,316,690	5.14	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			1,017.48000	1.01748	1,118,870	5.29	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			3,119.78000	3.11978	2,919,480	5.29	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			3,073.77000	3.07377	2,875,380	5.30	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			4,710.31000	4.71031	4,942,820	6.29	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			748.80000	0.74880	679,620	6.29	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			134.56000	0.13456	156,090	4.91	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			6,809.93000	6.80993	6,529,770	4.91	0.00	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			780.80000	0.78080	866,120	5.14	0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.14	Call			1,032.33000	1.03233	1,134,670	5.30	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			3,096.55000	3.09655	2,897,200	5.30	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			1,047.62000	1.04762	1,150,920	5.30	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			1,617.77000	1.61777	1,742,470	5.39	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			3,071.93000	3.07193	2,891,660	5.39	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			1,633.68000	1.63368	1,759,140	5.39	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			3,052.31000	3.05231	2,872,800	5.39	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			1,602.35000	1.60235	1,726,290	5.39	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			3,092.06000	3.09206	2,911,030	5.39	0.00	0	
Total R186 Option												0.00	0	24,72
Total For R186												33,560,252.73	303	87,72
R197	On	03/02/2022	Bond Future			321.94417	321.94417	321.94408	321.94408			0.00	0	1,07
R197	On	05/05/2022	Bond Future			325.85969	325.85969	325.86080	325.86080			0.00	0	22
R197	On	04/08/2022	Bond Future			321.59750	321.59750	321.59908	321.59908			0.00	0	
R197	On	03/11/2022	Bond Future			325.70043	325.70043	325.70255	325.70255			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			234.71271	234.71271	237.65505	237.65505			75,342,779.91	321	7,72
R202	On	05/05/2022	Bond Future			237.56740	237.56740	240.54633	240.54633			0.00	0	42
R202	On	04/08/2022	Bond Future			236.11388	236.11388	239.13050	239.13050			0.00	0	
R202	On	03/11/2022	Bond Future			239.12567	239.12567	242.18121	242.18121			0.00	0	
Total R202 Future												75,342,779.91	321	8,15
Total For R202												75,342,779.91	321	8,15
R2023	On	03/02/2022	Bond Future			5.02120	106.21296	5.03431	106.19936		1.30	6,797,629.44	64	16,32
R2023	On	05/05/2022	Bond Future			5.08098	103.56840	5.09773	103.55506		1.08	0.00	0	82
R2023	On	04/08/2022	Bond Future			5.13636	104.81633	5.16058	104.80287		0.77	0.00	0	
R2023	On	03/11/2022	Bond Future			5.18755	102.24743	5.23071	102.23410		0.81	0.00	0	
Total R2023 Future												6,797,629.44	64	17,16
R2023	On	03/02/2022	Bond Future	5.06	Call			233.36000	0.23336	238,780	1.24	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			206.72000	0.20672	198,540	1.24	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			239.30000	0.23930	244,820	1.24	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			202.30000	0.20230	194,220	1.24	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			245.49000	0.24549	251,110	1.25	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			198.12000	0.19812	190,140	1.25	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			1,008.66000	1.00866	1,019,850	1.23	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			50.60000	0.05060	48,450	1.23	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			994.39000	0.99439	1,005,530	1.23	0.00	0	

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R2023	On	05/05/2022	Bond Future	6.29	Put		52.02000	0.05202	49,820	1.23	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		1,001.52000	1.00152	1,012,690	1.23	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		51.30000	0.05130	49,130	1.23	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put		103.13000	0.10313	99,430	0.82	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		594.18000	0.59418	603,970	0.83	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		102.05000	0.10205	98,380	0.83	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call		585.34000	0.58534	595,070	0.82	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		104.22000	0.10422	100,490	0.82	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call		589.75000	0.58975	599,510	0.82	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call		504.20000	0.50420	512,520	0.82	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put		187.40000	0.18740	182,390	0.82	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call		506.56000	0.50656	514,900	0.82	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put		186.69000	0.18669	181,700	0.82	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call		501.84000	0.50184	510,150	0.82	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put		188.10000	0.18810	183,080	0.82	0.00	0	
Total R2023 Option											0.00	0	
Total For R2023											6,797,629.44	64	17,16
R2030	On	03/02/2022	Bond Future			9.80052	90.36442	9.91152	89.80077	9.08	1,897,652.82	21	83,8
R2030	On	05/05/2022	Bond Future			10.02669	91.44219	10.14299	90.87216	8.85	0.00	0	14,7
R2030	On	04/08/2022	Bond Future			10.27051	88.51595	10.39273	87.93881	8.79	0.00	0	
R2030	On	03/11/2022	Bond Future			10.50594	89.67489	10.63415	89.09093	8.57	0.00	0	
Total R2030 Future											1,897,652.82	21	98,57
R2030	On	03/02/2022	Bond Future	8.39	Call		7.41000	0.00741	11,900	8.41	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put		8,144.50000	8.14450	7,585,340	8.41	0.00	0	
R2030	On	03/02/2022	Bond Future	8.80	Call		43.49000	0.04349	65,420	8.28	0.00	0	
R2030	On	03/02/2022	Bond Future	8.80	Put		5,898.25000	5.89825	5,356,530	8.28	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call		52.88000	0.05288	78,890	8.27	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.35	Put		3,229.86000	3.22986	2,780,200	8.51	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Put		2,860.91000	2.86091	2,436,450	8.58	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Call		138.36000	0.13836	196,490	8.30	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Put		4,365.94000	4.36594	3,860,420	8.30	0.00	0	
R2030	On	03/02/2022	Bond Future	9.20	Call		200.57000	0.20057	278,390	8.38	0.00	0	9
R2030	On	03/02/2022	Bond Future	9.20	Put		3,893.63000	3.89363	3,407,800	8.38	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Call		331.32000	0.33132	445,310	8.51	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put		1,702.55000	1.70255	1,388,620	8.91	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.40	Call		386.37000	0.38637	514,060	8.55	0.00	0	
R2030	On	03/02/2022	Bond Future	9.40	Put		3,021.99000	3.02199	2,586,030	8.55	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		422.44000	0.42244	558,720	8.57	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		2,900.76000	2.90076	2,473,390	8.57	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
R2030 On 03/02/2022 Bond Future	9.44	Call			434.94000	0.43494	574,130	8.58		0.00	0	
R2030 On 03/02/2022 Bond Future	10.85	Put			190.75000	0.19075	135,070	10.10		0.00	0	1,00
R2030 On 03/02/2022 Bond Future	9.45	Call			447.70000	0.44770	589,830	8.59		0.00	0	
R2030 On 03/02/2022 Bond Future	9.45	Put			2,821.35000	2.82135	2,399,830	8.59		0.00	0	
R2030 On 03/02/2022 Bond Future	9.60	Call			675.01000	0.67501	864,210	8.73		0.00	0	1,00
R2030 On 03/02/2022 Bond Future	9.60	Put			2,268.46000	2.26846	1,894,010	8.73		0.00	0	
R2030 On 03/02/2022 Bond Future	9.78	Call			1,034.20000	1.03420	1,283,920	8.91		0.00	0	
R2030 On 03/02/2022 Bond Future	8.85	Put			5,633.96000	5.63396	5,096,320	8.27		0.00	0	
R2030 On 03/02/2022 Bond Future	9.80	Call			1,079.27000	1.07927	1,335,790	8.93		0.00	0	90
R2030 On 03/02/2022 Bond Future	9.80	Put			1,645.57000	1.64557	1,338,440	8.93		0.00	0	
R2030 On 03/02/2022 Bond Future	9.90	Call			1,322.15000	1.32215	1,612,460	9.00		0.00	0	
R2030 On 03/02/2022 Bond Future	9.90	Put			1,380.44000	1.38044	1,107,100	9.00		0.00	0	8,00
R2030 On 03/02/2022 Bond Future	10.85	Call			4,779.85000	4.77985	5,287,820	10.10		0.00	0	
R2030 On 05/05/2022 Bond Future	7.73	Call			13.79000	0.01379	18,960	8.40		0.00	0	20
R2030 On 05/05/2022 Bond Future	7.73	Put			12,859.60000	12.85960	12,294,740	8.40		0.00	0	
R2030 On 05/05/2022 Bond Future	8.14	Call			44.79000	0.04479	59,550	8.40		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.14	Put			10,549.27000	10.54927	9,994,000	8.40		0.00	0	
R2030 On 05/05/2022 Bond Future	8.47	Call			100.21000	0.10021	130,090	8.34		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	8.47	Put			8,769.47000	8.76947	8,229,320	8.34		0.00	0	
R2030 On 05/05/2022 Bond Future	8.81	Call			209.01000	0.20901	265,110	8.25		0.00	0	20
R2030 On 05/05/2022 Bond Future	8.81	Put			7,032.11000	7.03211	6,518,180	8.25		0.00	0	
R2030 On 05/05/2022 Bond Future	8.89	Call			245.96000	0.24596	310,250	8.23		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.89	Put			6,641.13000	6.64113	6,135,390	8.23		0.00	0	
R2030 On 05/05/2022 Bond Future	9.35	Call			596.13000	0.59613	726,250	8.21		0.00	0	
R2030 On 05/05/2022 Bond Future	9.35	Put			4,577.34000	4.57734	4,137,430	8.21		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	9.95	Call			1,617.19000	1.61719	1,872,810	8.66		0.00	0	
R2030 On 05/05/2022 Bond Future	9.95	Put			2,565.68000	2.56568	2,251,270	8.66		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	10.19	Call			2,195.90000	2.19590	2,503,080	8.81		0.00	0	
R2030 On 05/05/2022 Bond Future	10.19	Put			1,966.80000	1.96680	1,703,950	8.81		0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Call			2,222.01000	2.22201	2,531,290	8.82		0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Put			1,944.28000	1.94428	1,683,530	8.82		0.00	0	20
R2030 On 05/05/2022 Bond Future	10.21	Call			2,248.29000	2.24829	2,559,660	8.83		0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Put			1,921.96000	1.92196	1,663,300	8.83		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Call			4,960.16000	4.96016	5,411,320	9.64		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Put			716.55000	0.71655	597,680	9.64		0.00	0	1,80
R2030 On 04/08/2022 Bond Future	8.30	Put			10,703.39000	10.70339	10,156,220	8.21		0.00	0	
R2030 On 04/08/2022 Bond Future	9.05	Put			7,048.20000	7.04820	6,559,610	8.16		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Call			880.24000	0.88024	1,033,760	8.15		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Put			5,009.71000	5.00971	4,586,090	8.15		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Call			893.70000	0.89370	1,048,860	8.16		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 04/08/2022 Bond Future	9.55	Put			4.97333000	4.97333	4,551,350	8.16		0.00	0	
R2030 On 04/08/2022 Bond Future	8.30	Call			118.58000	0.11858	148,550	8.21		0.00	0	80
R2030 On 04/08/2022 Bond Future	9.56	Call			907.30000	0.90730	1,064,100	8.16		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Put			4,937.12000	4.93712	4,516,780	8.16		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Call			4,077.49000	4.07749	4,467,110	9.13		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Put			1,506.23000	1.50623	1,318,710	9.13		0.00	0	80
R2030 On 04/08/2022 Bond Future	9.05	Call			433.83000	0.43383	522,380	8.16		0.00	0	80
R2030 On 03/11/2022 Bond Future	10.08	Call			1,727.77000	1.72777	1,951,220	8.16		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			4,287.91000	4.28791	3,927,400	8.16		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			1,745.98000	1.74598	1,970,940	8.16		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Put			4,259.08000	4.25908	3,900,080	8.16		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			1,764.62000	1.76462	1,991,110	8.17		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			4,230.71000	4.23071	3,873,240	8.17		0.00	0	
Total R2030 Option										0.00	0	24,80
Total For R2030										1,897,652.82	21	123,30
R2032 On 03/02/2022 Bond Future			10.27434	90.37888	10.37461	89.81226		9.91		0.00	0	113,40
R2032 On 05/05/2022 Bond Future			10.48783	87.30975	10.59243	86.73673		10.05		0.00	0	20,40
R2032 On 04/08/2022 Bond Future			10.71001	88.33611	10.81927	87.75600		9.51		0.00	0	
R2032 On 03/11/2022 Bond Future			10.93442	85.34721	11.04856	84.76011		9.77		0.00	0	
Total R2032 Future										0.00	0	133,80
R2032 On 03/02/2022 Bond Future	8.91	Call			6.28000	0.00628	9,950	8.81		0.00	0	10
R2032 On 03/02/2022 Bond Future	8.91	Put			8,797.91000	8.79791	8,234,960	8.81		0.00	0	
R2032 On 03/02/2022 Bond Future	9.14	Call			18.91000	0.01891	28,950	8.70		0.00	0	0
R2032 On 03/02/2022 Bond Future	9.14	Put			7,353.94000	7.35394	6,797,360	8.70		0.00	0	
R2032 On 03/02/2022 Bond Future	9.57	Call			119.96000	0.11996	169,840	8.63		0.00	0	
R2032 On 03/02/2022 Bond Future	9.58	Put			4,754.92000	4.75492	4,240,000	8.65		0.00	0	
R2032 On 03/02/2022 Bond Future	9.62	Call			149.46000	0.14946	208,800	8.70		0.00	0	20
R2032 On 03/02/2022 Bond Future	9.62	Put			4,538.07000	4.53807	4,030,790	8.70		0.00	0	
R2032 On 03/02/2022 Bond Future	9.67	Call			184.24000	0.18424	254,090	8.77		0.00	0	
R2032 On 03/02/2022 Bond Future	9.67	Put			4,273.02000	4.27302	3,776,250	8.77		0.00	0	
R2032 On 03/02/2022 Bond Future	9.81	Put			3,570.19000	3.57019	3,108,290	8.96		0.00	0	10
R2032 On 03/02/2022 Bond Future	9.90	Call			426.17000	0.42617	557,130	9.08		0.00	0	90
R2032 On 03/02/2022 Bond Future	9.90	Put			3,152.51000	3.15251	2,716,850	9.08		0.00	0	90
R2032 On 03/02/2022 Bond Future	10.14	Call			857.85000	0.85785	1,069,190	9.44		0.00	0	
R2032 On 03/02/2022 Bond Future	10.14	Put			2,191.43000	2.19143	1,836,150	9.44		0.00	0	0
R2032 On 03/02/2022 Bond Future	9.58	Call			125.50000	0.12550	177,200	8.65		0.00	0	40
R2032 On 03/02/2022 Bond Future	10.35	Put			1,532.11000	1.53211	1,250,860	9.74		0.00	0	40
R2032 On 03/02/2022 Bond Future	10.42	Call			1,601.64000	1.60164	1,911,040	9.82		0.00	0	
R2032 On 03/02/2022 Bond Future	10.42	Put			1,346.76000	1.34676	1,089,540	9.82		0.00	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
R2032 On 03/02/2022 Bond Future	10.43	Call			1,632.70000	1.63270	1,945,470	9.83		0.00	0	
R2032 On 03/02/2022 Bond Future	10.43	Put			1,321.80000	1.32180	1,067,950	9.83		0.00	0	
R2032 On 03/02/2022 Bond Future	9.81	Call			313.99000	0.31399	418,710	8.96		0.00	0	
R2032 On 03/02/2022 Bond Future	10.44	Put			1,297.04000	1.29704	1,046,560	9.84		0.00	0	
R2032 On 03/02/2022 Bond Future	10.45	Call			1,695.58000	1.69558	2,015,060	9.85		0.00	0	
R2032 On 03/02/2022 Bond Future	10.45	Put			1,272.79000	1.27279	1,025,650	9.85		0.00	0	15
R2032 On 03/02/2022 Bond Future	10.53	Call			1,959.05000	1.95905	2,304,670	9.94		0.00	0	
R2032 On 03/02/2022 Bond Future	10.53	Put			1,090.64000	1.09064	869,640	9.94		0.00	0	27
R2032 On 03/02/2022 Bond Future	10.35	Call			1,393.50000	1.39350	1,678,870	9.74		0.00	0	
R2032 On 03/02/2022 Bond Future	10.65	Put			856.23000	0.85623	671,850	10.08		0.00	0	
R2032 On 03/02/2022 Bond Future	10.66	Call			2,424.64000	2.42464	2,809,780	10.09		0.00	0	
R2032 On 03/02/2022 Bond Future	10.66	Put			838.67000	0.83867	657,190	10.09		0.00	0	5
R2032 On 03/02/2022 Bond Future	10.90	Call			3,396.78000	3.39678	3,842,030	10.43		0.00	0	
R2032 On 03/02/2022 Bond Future	10.90	Put			507.14000	0.50714	385,770	10.43		0.00	0	90
R2032 On 03/02/2022 Bond Future	10.44	Call			1,663.91000	1.66391	1,980,050	9.84		0.00	0	
R2032 On 03/02/2022 Bond Future	9.57	Put			4,809.72000	4.80972	4,292,980	8.63		0.00	0	
R2032 On 03/02/2022 Bond Future	10.95	Call			3,613.63000	3.61363	4,069,180	10.51		0.00	0	
R2032 On 03/02/2022 Bond Future	10.95	Put			455.79000	0.45579	344,720	10.51		0.00	0	40
R2032 On 03/02/2022 Bond Future	11.13	Call			4,423.47000	4.42347	4,910,180	10.82		0.00	0	
R2032 On 03/02/2022 Bond Future	11.13	Put			309.62000	0.30962	229,710	10.82		0.00	0	27
R2032 On 03/02/2022 Bond Future	10.65	Call			2,387.29000	2.38729	2,769,530	10.08		0.00	0	
R2032 On 05/05/2022 Bond Future	10.98	Call			3,475.95000	3.47595	3,854,290	10.27		0.00	0	
R2032 On 05/05/2022 Bond Future	10.98	Put			1,396.63000	1.39663	1,201,950	10.27		0.00	0	95
R2032 On 05/05/2022 Bond Future	9.58	Call			341.38000	0.34138	423,980	8.84		0.00	0	75
R2032 On 05/05/2022 Bond Future	9.58	Put			6,108.92000	6.10892	5,618,500	8.84		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Call			3,692.98000	3.69298	4,082,230	10.34		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Put			1,297.84000	1.29784	1,114,070	10.34		0.00	0	
R2032 On 05/05/2022 Bond Future	10.18	Call			1,195.93000	1.19593	1,399,500	9.41		0.00	0	75
R2032 On 05/05/2022 Bond Future	10.18	Put			3,485.28000	3.48528	3,115,830	9.41		0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Call			1,441.93000	1.44193	1,671,170	9.56		0.00	0	95
R2032 On 05/05/2022 Bond Future	10.29	Put			3,112.78000	3.11278	2,769,000	9.56		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Call			4,220.68000	4.22068	4,633,530	10.54		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Put			1,094.81000	1.09481	934,640	10.54		0.00	0	75
R2032 On 05/05/2022 Bond Future	11.02	Call			3,619.62000	3.61962	4,005,310	10.32		0.00	0	
R2032 On 05/05/2022 Bond Future	11.02	Put			1,329.57000	1.32957	1,142,240	10.32		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Call			3,656.14000	3.65614	4,043,610	10.33		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Put			1,313.52000	1.31352	1,127,970	10.33		0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Put			6,662.55000	6.66255	6,189,880	8.55		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Put			4,554.37000	4.55437	4,162,920	8.79		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Call			1,270.01000	1.27001	1,460,560	8.80		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
R2032 On 04/08/2022 Bond Future	10.22	Put			4,517.92000	4.51792	4,128,360	8.80		0.00	0	
R2032 On 04/08/2022 Bond Future	8.97	Call			141.83000	0.14183	175,790	8.52		0.00	0	80
R2032 On 04/08/2022 Bond Future	8.97	Put			10,714.21000	10.71421	10,168,060	8.52		0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Call			577.15000	0.57715	684,590	8.55		0.00	0	80
R2032 On 04/08/2022 Bond Future	11.60	Put			1,276.71000	1.27671	1,121,010	10.11		0.00	0	80
R2032 On 04/08/2022 Bond Future	11.89	Call			6,391.58000	6.39158	6,848,020	10.49		0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Put			976.44000	0.97644	852,770	10.49		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Call			1,231.92000	1.23192	1,418,670	8.78		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Put			4,591.05000	4.59105	4,197,690	8.78		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Call			1,250.87000	1.25087	1,439,530	8.79		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Call			5,272.24000	5.27224	5,696,650	10.11		0.00	0	
R2032 On 03/11/2022 Bond Future	10.66	Call			2,166.32000	2.16632	2,413,670	9.35		0.00	0	
R2032 On 03/11/2022 Bond Future	10.66	Put			4,187.52000	4.18752	3,847,770	9.35		0.00	0	
Total R2032 Option										0.00	0	12,14
Total For R2032										0.00	0	145,96
R2035 On 03/02/2022 Bond Future			10.73825	91.01291	10.78695	90.70775		11.00		3,549,503.49	39	105,25
R2035 On 05/05/2022 Bond Future			10.94227	87.61955	10.99290	87.31116		11.21		0.00	0	8,92
R2035 On 04/08/2022 Bond Future			11.15659	88.64764	11.20937	88.33546		10.57		0.00	0	
R2035 On 03/11/2022 Bond Future			11.37205	85.33235	11.42702	85.01648		10.91		0.00	0	
Total R2035 Future										3,549,503.49	39	114,22
R2035 On 03/02/2022 Bond Future	9.70	Call			44.66000	0.04466	52,860	9.70		0.00	0	60
R2035 On 03/02/2022 Bond Future	9.70	Put			7,238.16000	7.23816	6,941,200	9.70		0.00	0	
R2035 On 03/02/2022 Bond Future	9.92	Call			107.12000	0.10712	125,390	9.58		0.00	0	20
R2035 On 03/02/2022 Bond Future	9.92	Put			5,777.85000	5.77785	5,490,960	9.58		0.00	0	
R2035 On 03/02/2022 Bond Future	10.10	Call			219.28000	0.21928	252,960	9.68		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.24	Put			3,887.66000	3.88766	3,633,700	9.88		0.00	0	
R2035 On 03/02/2022 Bond Future	10.26	Call			396.47000	0.39647	450,510	9.90		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.26	Put			3,781.91000	3.78191	3,530,790	9.90		0.00	0	
R2035 On 03/02/2022 Bond Future	10.34	Call			515.55000	0.51555	581,700	10.02		0.00	0	
R2035 On 03/02/2022 Bond Future	10.34	Put			3,374.98000	3.37498	3,135,970	10.02		0.00	0	50
R2035 On 03/02/2022 Bond Future	10.35	Put			3,325.98000	3.32598	3,088,560	10.03		0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Call			1,095.06000	1.09506	1,208,890	10.44		0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Put			2,211.26000	2.21126	2,019,930	10.44		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.65	Call			1,205.78000	1.20578	1,327,160	10.51		0.00	0	
R2035 On 03/02/2022 Bond Future	10.65	Put			2,067.86000	2.06786	1,884,080	10.51		0.00	0	60
R2035 On 03/02/2022 Bond Future	10.24	Call			370.04000	0.37004	421,240	9.88		0.00	0	50
R2035 On 03/02/2022 Bond Future	11.03	Put			1,015.30000	1.01530	900,550	11.04		0.00	0	20
R2035 On 03/02/2022 Bond Future	11.05	Call			2,596.78000	2.59678	2,790,500	11.06		0.00	0	
R2035 On 03/02/2022 Bond Future	11.05	Put			974.80000	0.97480	863,360	11.06		0.00	0	1,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 03/02/2022 Bond Future	11.11	Call			2,846.91000	2.84691	3,050,230	11.14		0.00	0	
R2035 On 03/02/2022 Bond Future	11.11	Put			861.11000	0.86111	759,270	11.14		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.35	Call			531.99000	0.53199	599,730	10.03		0.00	0	1,60
R2035 On 03/02/2022 Bond Future	11.22	Put			681.43000	0.68143	595,900	11.28		0.00	0	
R2035 On 03/02/2022 Bond Future	11.23	Call			3,373.59000	3.37359	3,594,610	11.30		0.00	0	
R2035 On 03/02/2022 Bond Future	11.23	Put			666.84000	0.66684	582,700	11.30		0.00	0	
R2035 On 03/02/2022 Bond Future	11.24	Call			3,418.93000	3.41893	3,641,330	11.31		0.00	0	
R2035 On 03/02/2022 Bond Future	11.24	Put			652.51000	0.65251	569,750	11.31		0.00	0	
R2035 On 03/02/2022 Bond Future	11.03	Call			2,515.50000	2.51550	2,705,910	11.04		0.00	0	
R2035 On 03/02/2022 Bond Future	11.28	Put			599.68000	0.59968	522,170	11.38		0.00	0	20
R2035 On 03/02/2022 Bond Future	11.33	Call			3,840.50000	3.84050	4,074,330	11.47		0.00	0	
R2035 On 03/02/2022 Bond Future	11.33	Put			539.73000	0.53973	468,400	11.47		0.00	0	50
R2035 On 03/02/2022 Bond Future	11.39	Call			4,129.42000	4.12942	4,370,140	11.58		0.00	0	
R2035 On 03/02/2022 Bond Future	11.39	Put			475.16000	0.47516	410,720	11.58		0.00	0	60
R2035 On 03/02/2022 Bond Future	11.22	Call			3,328.44000	3.32844	3,548,070	11.28		0.00	0	
R2035 On 03/02/2022 Bond Future	10.10	Put			4,670.01000	4.67001	4,398,530	9.68		0.00	0	
R2035 On 03/02/2022 Bond Future	11.73	Call			5,846.21000	5.84621	6,116,160	12.24		0.00	0	
R2035 On 03/02/2022 Bond Future	11.73	Put			229.35000	0.22935	194,140	12.24		0.00	0	20
R2035 On 03/02/2022 Bond Future	11.88	Call			6,627.29000	6.62729	6,905,780	12.55		0.00	0	
R2035 On 03/02/2022 Bond Future	11.88	Put			166.03000	0.16603	139,360	12.55		0.00	0	1,80
R2035 On 03/02/2022 Bond Future	11.28	Call			3,604.20000	3.60420	3,831,850	11.38		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Call			4,966.44000	4.96644	5,184,860	12.10		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Put			1,218.30000	1.21830	1,128,330	12.10		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Call			5,009.63000	5.00963	5,228,870	12.12		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Put			1,204.56000	1.20456	1,115,410	12.12		0.00	0	
R2035 On 05/05/2022 Bond Future	10.72	Call			1,748.25000	1.74825	1,869,150	10.91		0.00	0	1,20
R2035 On 05/05/2022 Bond Future	10.72	Put			3,429.54000	3.42954	3,242,050	10.91		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Call			5,052.73000	5.05273	5,272,790	12.14		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Put			1,190.79000	1.19079	1,102,460	12.14		0.00	0	
R2035 On 05/05/2022 Bond Future	12.64	Call			9,606.15000	9.60615	9,880,500	13.85		0.00	0	
R2035 On 05/05/2022 Bond Future	12.64	Put			387.42000	0.38742	353,380	13.85		0.00	0	1,20
R2035 On 05/05/2022 Bond Future	10.82	Call			2,022.22000	2.02222	2,155,140	11.02		0.00	0	
R2035 On 05/05/2022 Bond Future	10.82	Put			3,081.98000	3.08198	2,906,510	11.02		0.00	0	1,20
R2035 On 04/08/2022 Bond Future	9.53	Put			11,018.23000	11.01823	10,728,150	9.47		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Put			9,064.75000	9.06475	8,789,230	9.48		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Call			1,292.78000	1.29278	1,383,220	9.83		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.53	Put			5,440.57000	5.44057	5,218,830	9.83		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Call			1,525.81000	1.52581	1,627,110	9.96		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			4,982.59000	4.98259	4,771,710	9.96		0.00	0	10
R2035 On 04/08/2022 Bond Future	9.53	Call			221.16000	0.22116	243,260	9.47		0.00	0	40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
R2035 On 04/08/2022 Bond Future	10.72	Put			4,668.20000	4.66820	4,465,320	10.05		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Call			1,732.96000	1.73296	1,843,260	10.07		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Put			4,630.05000	4.63005	4,428,170	10.07		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Call			1,756.92000	1.75692	1,868,240	10.08		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			4,592.14000	4.59214	4,391,280	10.08		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Call			401.98000	0.40198	438,640	9.48		0.00	0	10
R2035 On 04/08/2022 Bond Future	11.13	Call			2,805.22000	2.80522	2,955,360	10.46		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			3,275.31000	3.27531	3,113,270	10.46		0.00	0	10
R2035 On 04/08/2022 Bond Future	12.18	Call			6,712.60000	6.71260	6,946,740	11.74		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Put			1,254.89000	1.25489	1,176,850	11.74		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.72	Call			1,709.17000	1.70917	1,818,470	10.05		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			2,703.15000	2.70315	2,839,920	10.63		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			4,430.43000	4.43043	4,251,330	10.63		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Call			2,729.52000	2.72952	2,867,140	10.64		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Put			4,397.82000	4.39782	4,219,570	10.64		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			2,756.03000	2.75603	2,894,490	10.65		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Put			4,365.40000	4.36540	4,187,990	10.65		0.00	0	
Total R2035 Option										0.00	0	15,48
Total For R2035										3,549,503.49	39	129,7
R2037 On 03/02/2022 Bond Future			10.88950	82.72296	10.92773	82.48108		12.13		82,722.96	1	118,58
R2037 On 05/05/2022 Bond Future			11.08952	83.70968	11.12923	83.46526		11.79		0.00	0	11,88
R2037 On 04/08/2022 Bond Future			11.30145	80.43799	11.34282	80.19066		11.73		0.00	0	
R2037 On 03/11/2022 Bond Future			11.50212	81.49578	11.54511	81.24556		11.51		0.00	0	
Total R2037 Future										82,722.96	1	130,48
R2037 On 03/02/2022 Bond Future	11.45	Call			3,791.65000	3.79165	3,971,310	12.91		0.00	0	
R2037 On 03/02/2022 Bond Future	11.45	Put			590.59000	0.59059	528,370	12.91		0.00	0	
R2037 On 03/02/2022 Bond Future	11.46	Call			3,839.09000	3.83909	4,019,740	12.93		0.00	0	
R2037 On 03/02/2022 Bond Future	11.46	Put			578.57000	0.57857	517,340	12.93		0.00	0	
R2037 On 03/02/2022 Bond Future	11.47	Call			3,886.70000	3.88670	4,068,320	12.95		0.00	0	
R2037 On 03/02/2022 Bond Future	11.47	Put			566.79000	0.56679	506,530	12.95		0.00	0	
R2037 On 05/05/2022 Bond Future	11.84	Call			5,283.99000	5.28399	5,461,040	12.67		0.00	0	
R2037 On 05/05/2022 Bond Future	11.84	Put			1,088.17000	1.08817	1,020,800	12.67		0.00	0	
R2037 On 05/05/2022 Bond Future	11.82	Call			5,195.68000	5.19568	5,371,470	12.64		0.00	0	
R2037 On 05/05/2022 Bond Future	11.82	Put			1,113.44000	1.11344	1,044,810	12.64		0.00	0	
R2037 On 05/05/2022 Bond Future	11.83	Call			5,239.71000	5.23971	5,416,130	12.65		0.00	0	
R2037 On 05/05/2022 Bond Future	11.83	Put			1,100.65000	1.10065	1,032,650	12.65		0.00	0	
R2037 On 04/08/2022 Bond Future	10.10	Put			8,458.95000	8.45895	8,245,640	10.54		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Call			1,771.71000	1.77171	1,859,420	11.06		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Put			4,541.79000	4.54179	4,382,170	11.06		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2037 On 04/08/2022 Bond Future	10.90	Call			1,796.20000	1.79620	1,884,720	11.07		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Put			4,503.58000	4.50358	4,344,770	11.07		0.00	0	!
R2037 On 04/08/2022 Bond Future	10.91	Put			4,465.89000	4.46589	4,307,890	11.08		0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Call			2,634.79000	2.63479	2,748,180	11.44		0.00	0	1,0!
R2037 On 04/08/2022 Bond Future	11.21	Put			3,432.89000	3.43289	3,298,950	11.44		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Call			3,284.48000	3.28448	3,414,150	11.65		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Put			2,826.08000	2.82608	2,708,420	11.65		0.00	0	!
R2037 On 04/08/2022 Bond Future	10.10	Call			506.71000	0.50671	540,730	10.54		0.00	0	!
R2037 On 04/08/2022 Bond Future	11.95	Call			5,204.42000	5.20442	5,370,530	12.26		0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Put			1,701.50000	1.70150	1,620,280	12.26		0.00	0	1,0!
R2037 On 04/08/2022 Bond Future	10.91	Call			1,821.13000	1.82113	1,910,460	11.08		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Call			2,880.90000	2.88090	2,992,610	11.16		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Put			4,204.26000	4.20426	4,065,750	11.16		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Call			2,825.71000	2.82571	2,936,060	11.14		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Put			4,268.22000	4.26822	4,128,350	11.14		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Call			2,853.24000	2.85324	2,964,270	11.15		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Put			4,236.14000	4.23614	4,096,950	11.15		0.00	0	
Total R2037 Option										0.00	0	2,2!
Total For R2037										82,722.96	1	132,7!
R2040 On 03/02/2022 Bond Future			10.93891	85.08141	10.95648	84.96104		12.63		0.00	0	88,0!
R2040 On 05/05/2022 Bond Future			11.13045	86.09627	11.14866	85.97489		12.27		0.00	0	8,5!
R2040 On 04/08/2022 Bond Future			11.33303	82.60226	11.35199	82.47948		12.21		0.00	0	
R2040 On 03/11/2022 Bond Future			11.52426	83.68872	11.54395	83.56455		11.98		0.00	0	
Total R2040 Future										0.00	0	96,5!
R2040 On 03/02/2022 Bond Future	10.60	Call			0.00000	0.00000	780,900	11.98		1,561,800.00	2,000	2,0!
R2040 On 03/02/2022 Bond Future	10.60	Put			0.00000	0.00000	3,156,310	11.98		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Call			4,567.35000	4.56735	4,654,980	13.74		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Put			527.72000	0.52772	494,980	13.74		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Call			4,620.07000	4.62007	4,708,180	13.77		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Put			517.15000	0.51715	484,890	13.77		0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Call			4,672.82000	4.67282	4,761,410	13.79		0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Put			506.69000	0.50669	474,910	13.79		0.00	0	
R2040 On 05/05/2022 Bond Future	9.82	Call			196.24000	0.19624	202,490	10.97		0.00	0	1,2!
R2040 On 05/05/2022 Bond Future	9.82	Put			9,832.07000	9.83207	9,716,940	10.97		0.00	0	
R2040 On 05/05/2022 Bond Future	10.57	Call			1,066.12000	1.06612	1,093,660	11.32		0.00	0	1,2!
R2040 On 05/05/2022 Bond Future	10.57	Put			5,063.03000	5.06303	4,969,190	11.32		0.00	0	
R2040 On 05/05/2022 Bond Future	11.90	Call			5,887.35000	5.88735	5,972,280	13.33		0.00	0	
R2040 On 05/05/2022 Bond Future	11.90	Put			1,111.91000	1.11191	1,075,460	13.33		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Call			5,935.20000	5.93520	6,020,440	13.35		0.00	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
R2040 On 05/05/2022 Bond Future	11.91	Put			1,099.15000	1.09915	1,063,010	13.35		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Call			5,983.11000	5.98311	6,068,670	13.37		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Put			1,086.53000	1.08653	1,050,710	13.37		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Call			11,543.61000	11.54361	11,651,830	15.60		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Put			313.75000	0.31375	300,590	15.60		0.00	0	1,20
R2040 On 04/08/2022 Bond Future	11.05	Put			4,297.98000	4.29798	4,220,900	11.73		0.00	0	
R2040 On 04/08/2022 Bond Future	9.70	Call			245.17000	0.24517	252,380	11.06		0.00	0	40
R2040 On 04/08/2022 Bond Future	9.70	Put			12,118.69000	12.11869	12,003,120	11.06		0.00	0	
R2040 On 04/08/2022 Bond Future	10.70	Call			1,406.08000	1.40608	1,438,200	11.27		0.00	0	40
R2040 On 04/08/2022 Bond Future	10.70	Put			5,799.01000	5.79901	5,708,350	11.27		0.00	0	40
R2040 On 04/08/2022 Bond Future	12.24	Put			1,403.99000	1.40399	1,368,050	13.28		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Call			2,250.40000	2.25040	2,295,320	11.71		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Put			4,375.21000	4.37521	4,297,350	11.71		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Call			2,279.06000	2.27906	2,324,370	11.72		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Put			4,336.59000	4.33659	4,259,120	11.72		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Call			2,307.64000	2.30764	2,353,340	11.73		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Call			6,845.11000	6.84511	6,931,950	13.28		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Call			3,355.23000	3.35523	3,410,390	11.70		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Put			4,205.87000	4.20587	4,136,860	11.70		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Call			3,293.48000	3.29348	3,347,980	11.68		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Put			4,272.33000	4.27233	4,202,660	11.68		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Call			3,324.12000	3.32412	3,378,950	11.69		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Put			4,238.83000	4.23883	4,169,490	11.69		0.00	0	
Total R2040 Option										1,561,800.00	2,000	6,90
Total For R2040										1,561,800.00	2,000	103,50
R2044 On 03/02/2022 Bond Future			10.96218	81.94152	10.99506	81.71232		13.17		0.00	0	56,50
R2044 On 05/05/2022 Bond Future			11.14376	82.91895	11.17790	82.68737		12.80		0.00	0	5,70
R2044 On 04/08/2022 Bond Future			11.33545	79.51279	11.37101	79.27844		12.74		0.00	0	
R2044 On 03/11/2022 Bond Future			11.51598	80.55863	11.55292	80.32151		12.50		0.00	0	
Total R2044 Future										0.00	0	62,20
R2044 On 03/02/2022 Bond Future	11.59	Call			4,464.75000	4.46475	4,643,100	13.81		0.00	0	
R2044 On 03/02/2022 Bond Future	11.59	Put			496.67000	0.49667	445,820	13.81		0.00	0	
R2044 On 03/02/2022 Bond Future	11.60	Call			4,518.01000	4.51801	4,697,220	13.83		0.00	0	
R2044 On 03/02/2022 Bond Future	11.60	Put			486.03000	0.48603	436,040	13.83		0.00	0	
R2044 On 03/02/2022 Bond Future	11.61	Call			4,571.39000	4.57139	4,751,450	13.86		0.00	0	
R2044 On 03/02/2022 Bond Future	11.61	Put			475.60000	0.47560	426,460	13.86		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Call			5,947.37000	5.94737	6,117,040	13.99		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Put			1,115.86000	1.11586	1,053,950	13.99		0.00	0	
R2044 On 05/05/2022 Bond Future	11.91	Call			5,851.07000	5.85107	6,019,580	13.94		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2044	On	05/05/2022	Bond Future	11.91	Put		1,141.63000	1.14163	1,078,560	13.94		0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		5,899.19000	5.89919	6,068,280	13.97		0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		1,128.67000	1.12867	1,066,180	13.97		0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		4,256.12000	4.25612	4,116,900	12.29		0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		2,401.79000	2.40179	2,497,700	12.30		0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		4,217.51000	4.21751	4,079,070	12.30		0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		2,342.55000	2.34255	2,436,900	12.28		0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		4,295.01000	4.29501	4,155,010	12.28		0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		2,372.08000	2.37208	2,467,210	12.29		0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		3,302.55000	3.30255	3,412,370	12.20		0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		4,292.06000	4.29206	4,164,760	12.20		0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		3,334.16000	3.33416	3,444,640	12.21		0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		4,258.32000	4.25832	4,131,680	12.21		0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		3,271.39000	3.27139	3,380,560	12.19		0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		4,326.34000	4.32634	4,198,390	12.19		0.00	0	
Total R2044 Option												0.00	0	
Total For R2044												0.00	0	62,28
R2048	On	03/02/2022	Bond Future			10.88932	85.47415	10.92217	85.23754	12.85		3,418,966.00	40	191,1
R2048	On	05/05/2022	Bond Future			11.05922	82.07790	11.09332	81.83882	13.17		0.00	0	2,0
R2048	On	04/08/2022	Bond Future			11.23629	83.04063	11.27178	82.79870	12.42		0.00	0	
R2048	On	03/11/2022	Bond Future			11.41254	79.71522	11.44944	79.47043	12.86		0.00	0	
Total R2048 Future												3,418,966.00	40	193,15
R2048	On	03/02/2022	Bond Future	9.80	Call		36.53000	0.03653	40,510	11.71		0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Put		8,851.74000	8.85174	8,619,110	11.71		0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Call		85.26000	0.08526	94,280	11.52		0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Put		7,212.13000	7.21213	6,984,540	11.52		0.00	0	
R2048	On	03/02/2022	Bond Future	10.20	Call		209.62000	0.20962	229,620	11.74		0.00	0	90
R2048	On	03/02/2022	Bond Future	10.50	Put		3,746.09000	3.74609	3,558,570	12.07		0.00	0	
R2048	On	03/02/2022	Bond Future	11.00	Put		1,559.10000	1.55910	1,443,060	12.85		0.00	0	
R2048	On	03/02/2022	Bond Future	10.30	Call		309.87000	0.30987	337,850	11.85		0.00	0	1,30
R2048	On	03/02/2022	Bond Future	10.30	Put		5,003.51000	5.00351	4,794,880	11.85		0.00	0	
R2048	On	03/02/2022	Bond Future	10.40	Call		442.29000	0.44229	479,990	11.96		0.00	0	10
R2048	On	03/02/2022	Bond Future	10.40	Put		4,350.29000	4.35029	4,151,380	11.96		0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call		611.43000	0.61143	660,520	12.07		0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		570.62000	0.57062	514,210	13.85		0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Call		1,089.69000	1.08969	1,165,830	12.42		0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Put		2,713.61000	2.71361	2,553,140	12.42		0.00	0	
R2048	On	03/02/2022	Bond Future	10.90	Call		1,733.19000	1.73319	1,838,930	12.71		0.00	0	90
R2048	On	03/02/2022	Bond Future	10.90	Put		1,892.74000	1.89274	1,761,870	12.71		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2048 On 03/02/2022 Bond Future	11.00	Call			2,114.90000	2.11490	2,235,470	12.85		0.00	0	1,40
R2048 On 03/02/2022 Bond Future	10.20	Put			5,701.45000	5.70145	5,484,840	11.74		0.00	0	
R2048 On 03/02/2022 Bond Future	11.47	Call			4,370.01000	4.37001	4,548,340	13.80		0.00	0	
R2048 On 03/02/2022 Bond Future	11.47	Put			594.97000	0.59497	536,690	13.80		0.00	0	
R2048 On 03/02/2022 Bond Future	11.48	Call			4,423.74000	4.42374	4,603,010	13.82		0.00	0	
R2048 On 03/02/2022 Bond Future	11.48	Put			582.67000	0.58267	525,330	13.82		0.00	0	
R2048 On 03/02/2022 Bond Future	11.49	Call			4,477.61000	4.47761	4,657,810	13.85		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Call			5,888.06000	5.88806	6,062,610	14.14		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Put			1,138.50000	1.13850	1,073,970	14.14		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Call			5,789.28000	5.78928	5,962,600	14.09		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Put			1,165.46000	1.16546	1,099,700	14.09		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Call			5,838.63000	5.83863	6,012,560	14.12		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Put			1,151.90000	1.15190	1,086,750	14.12		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Put			4,326.78000	4.32678	4,182,430	11.87		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Call			2,400.24000	2.40024	2,498,640	11.88		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Put			4,286.59000	4.28659	4,143,060	11.88		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			2,339.01000	2.33901	2,435,750	11.86		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			4,367.28000	4.36728	4,222,090	11.86		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Call			2,369.52000	2.36952	2,467,100	11.87		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			3,438.37000	3.43837	3,552,860	12.69		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			4,370.55000	4.37055	4,240,250	12.69		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			3,470.76000	3.47076	3,585,930	12.70		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			4,335.44000	4.33544	4,205,820	12.70		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			3,406.44000	3.40644	3,520,250	12.68		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			4,406.22000	4.40622	4,275,240	12.68		0.00	0	
Total R2048 Option										0.00	0	4,60
Total For R2048										3,418,966.00	40	197,75
R209 On 03/02/2022 Bond Future			10.66840	70.34283	10.70636	70.13418		12.26		0.00	0	19,95
R209 On 05/05/2022 Bond Future			10.85061	68.04006	10.88993	67.82923		12.48		0.00	0	5,35
R209 On 04/08/2022 Bond Future			11.03797	68.83868	11.07876	68.62535		11.80		0.00	0	
R209 On 03/11/2022 Bond Future			11.22487	66.60068	11.26719	66.38474		12.15		0.00	0	
Total R209 Future										0.00	0	25,32
R209 On 03/02/2022 Bond Future	11.02	Call			2,462.52000	2.46252	2,597,790	12.66		0.00	0	
R209 On 03/02/2022 Bond Future	11.02	Put			772.78000	0.77278	699,400	12.66		0.00	0	
R209 On 03/02/2022 Bond Future	11.03	Call			2,500.14000	2.50014	2,636,470	12.68		0.00	0	
R209 On 03/02/2022 Bond Future	11.03	Put			757.52000	0.75752	685,200	12.68		0.00	0	
R209 On 03/02/2022 Bond Future	11.04	Call			2,537.87000	2.53787	2,675,250	12.70		0.00	0	
R209 On 03/02/2022 Bond Future	11.04	Put			742.42000	0.74242	671,150	12.70		0.00	0	
R209 On 05/05/2022 Bond Future	11.43	Call			3,932.37000	3.93237	4,075,880	13.09		0.00	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
R209	On	05/05/2022	Bond Future	11.43	Put		1,128.96000	1.12896	1,061,640	13.09	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		6,159.04000	6.15904	6,331,030	14.22	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		574.83000	0.57483	535,990	14.22	0.00	0	12,00
R209	On	05/05/2022	Bond Future	9.75	Call		244.42000	0.24442	264,880	11.03	0.00	0	8,50
R209	On	05/05/2022	Bond Future	9.75	Put		6,754.97000	6.75497	6,564,600	11.03	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Call		1,802.82000	1.80282	1,894,550	12.18	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		2,557.39000	2.55739	2,438,290	12.18	0.00	0	12,00
R209	On	05/05/2022	Bond Future	11.44	Call		3,968.97000	3.96897	4,113,120	13.11	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		1,115.24000	1.11524	1,048,560	13.11	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		4,005.68000	4.00568	4,150,450	13.12	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		1,101.68000	1.10168	1,035,620	13.12	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		4,089.22000	4.08922	3,947,830	11.04	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		1,433.41000	1.43341	1,506,050	11.06	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		4,054.55000	4.05455	3,913,860	11.06	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		1,392.44000	1.39244	1,463,670	11.03	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		4,123.91000	4.12391	3,981,810	11.03	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		1,412.95000	1.41295	1,484,890	11.04	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		2,419.11000	2.41911	2,514,220	11.74	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		3,694.69000	3.69469	3,573,860	11.74	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		2,442.94000	2.44294	2,538,650	11.75	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		3,666.24000	3.66624	3,546,010	11.75	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call		2,395.40000	2.39540	2,489,920	11.73	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		3,723.31000	3.72331	3,601,890	11.73	0.00	0	
Total R209 Option											0.00	0	32,60
Total For R209											0.00	0	57,90
R210	On	03/02/2022	Bond Future			210.78750	210.78750	211.74727	211.74727		0.00	0	1,30
R210	On	05/05/2022	Bond Future			210.49923	210.49923	211.47136	211.47136		0.00	0	10
R210	On	04/08/2022	Bond Future			213.14473	213.14473	214.12941	214.12941		0.00	0	
R210	On	03/11/2022	Bond Future			212.95153	212.95153	213.94918	213.94918		0.00	0	
Total R210 Future											0.00	0	1,40
Total For R210											0.00	0	1,40
R213	On	03/02/2022	Bond Future			10.07626	85.10982	10.17662	84.59554	9.71	0.00	0	20,80
R213	On	05/05/2022	Bond Future			10.28549	82.59222	10.39016	82.07213	9.81	0.00	0	
R213	On	04/08/2022	Bond Future			10.50688	83.56399	10.61629	83.03742	9.30	0.00	0	
R213	On	03/11/2022	Bond Future			10.73228	81.12526	10.84661	80.59245	9.50	0.00	0	
Total R213 Future											0.00	0	20,80
R213	On	03/02/2022	Bond Future	8.63	Call		5.10000	0.00510	7,980	8.78	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put		8,416.27000	8.41627	7,904,870	8.78	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		11.54000	0.01154	17,620	8.72	0.00	0	10

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	03/02/2022	Bond Future	8.80	Put			7,445.36000	7.44536	6,937,160	8.72	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			52.20000	0.05220	75,610	8.60	0.00	0	2:
R213	On	03/02/2022	Bond Future	9.76	Put			2,664.39000	2.66439	2,288,970	9.14	0.00	0	10:
R213	On	03/02/2022	Bond Future	9.98	Put			1,908.30000	1.90830	1,599,170	9.44	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			68.62000	0.06862	98,310	8.57	0.00	0	4:
R213	On	03/02/2022	Bond Future	9.22	Put			5,145.35000	5.14535	4,660,760	8.57	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call			285.47000	0.28547	377,420	8.94	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			3,405.21000	3.40521	2,982,880	8.94	0.00	0	20:
R213	On	03/02/2022	Bond Future	9.76	Call			501.84000	0.50184	640,700	9.14	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			1,378.48000	1.37848	1,128,230	9.63	0.00	0	2:
R213	On	03/02/2022	Bond Future	9.96	Call			854.92000	0.85492	1,053,850	9.42	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			1,970.21000	1.97021	1,654,860	9.42	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			875.64000	0.87564	1,077,680	9.43	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			1,939.01000	1.93901	1,626,770	9.43	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			896.80000	0.89680	1,101,950	9.44	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			514.91000	0.51491	395,790	10.21	0.00	0	2:
R213	On	03/02/2022	Bond Future	10.00	Call			939.90000	0.93990	1,151,270	9.47	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			1,847.77000	1.84777	1,544,860	9.47	0.00	0	4:
R213	On	03/02/2022	Bond Future	10.15	Call			1,292.72000	1.29272	1,550,610	9.61	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			1,428.73000	1.42873	1,172,340	9.61	0.00	0	20:
R213	On	03/02/2022	Bond Future	10.17	Call			1,344.68000	1.34468	1,608,710	9.63	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Put			5,516.18000	5.51618	5,025,310	8.60	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call			1,563.87000	1.56387	1,852,070	9.71	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			1,190.49000	1.19049	964,410	9.71	0.00	0	10:
R213	On	03/02/2022	Bond Future	10.60	Call			2,719.17000	2.71917	3,099,550	10.10	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			594.99000	0.59499	461,090	10.10	0.00	0	4:
R213	On	03/02/2022	Bond Future	10.67	Call			2,983.35000	2.98335	3,378,510	10.21	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			2,800.49000	2.80049	3,119,870	9.94	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			1,527.80000	1.52780	1,327,090	9.94	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call			2,740.78000	2.74078	3,056,550	9.92	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put			1,565.12000	1.56512	1,360,800	9.92	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			2,770.67000	2.77067	3,088,240	9.93	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put			1,546.47000	1.54647	1,343,950	9.93	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			4,596.37000	4.59637	4,224,890	8.61	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			1,031.64000	1.03164	1,188,340	8.62	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put			4,561.22000	4.56122	4,191,350	8.62	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call			1,000.73000	1.00073	1,154,210	8.60	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put			4,631.70000	4.63170	4,258,610	8.60	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call			1,016.11000	1.01611	1,171,200	8.61	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			1,891.17000	1.89117	2,106,800	9.07	0.00	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
R213	On	03/11/2022	Bond Future	10.39	Put		4,046.76000	4.04676	3,729,580	9.07	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		1,911.12000	1.91112	2,128,180	9.08	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		4,018.70000	4.01870	3,702,950	9.08	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		1,871.63000	1.87163	2,085,840	9.07	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		4,075.26000	4.07526	3,756,660	9.07	0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											0.00	0	23,74
R214	On	03/02/2022	Bond Future			10.93086	67.68151	10.96367	67.49529	13.08	0.00	0	19,78
R214	On	05/05/2022	Bond Future			11.10302	65.20853	11.13701	65.02027	13.37	0.00	0	4
R214	On	04/08/2022	Bond Future			11.28220	65.97314	11.31746	65.78274	12.64	0.00	0	
R214	On	03/11/2022	Bond Future			11.46061	63.55928	11.49719	63.36655	13.08	0.00	0	
Total R214 Future											0.00	0	20,22
R214	On	03/02/2022	Bond Future	11.39	Call		2,934.11000	2.93411	3,065,370	13.31	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		589.05000	0.58905	534,090	13.31	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		2,974.53000	2.97453	3,106,680	13.33	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		576.09000	0.57609	522,020	13.33	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		3,015.22000	3.01522	3,148,250	13.34	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		563.47000	0.56347	510,280	13.34	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		4,313.53000	4.31353	4,444,830	14.19	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		1,062.96000	1.06296	1,006,000	14.19	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		4,237.70000	4.23770	4,367,910	14.15	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		1,089.00000	1.08900	1,030,950	14.15	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		4,275.57000	4.27557	4,406,330	14.17	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		1,075.90000	1.07590	1,018,400	14.17	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		3,666.10000	3.66610	3,549,310	12.05	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		1,830.09000	1.83009	1,904,330	12.07	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		3,633.65000	3.63365	3,517,490	12.07	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		1,782.68000	1.78268	1,855,650	12.04	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		3,699.00000	3.69900	3,581,570	12.04	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		1,806.20000	1.80620	1,879,810	12.05	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		2,730.86000	2.73086	2,820,570	12.72	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		3,512.11000	3.51211	3,409,090	12.72	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		2,756.71000	2.75671	2,846,960	12.73	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		3,484.39000	3.48439	3,381,910	12.73	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		2,705.37000	2.70537	2,794,550	12.71	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		3,540.25000	3.54025	3,436,700	12.71	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	20,22
Total for Bond											196,662,276.95	3,429	1,168,56

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 03/02/2022 GOVI			800.51000	800.51000	797.68300	797.68300				0.00	0	98
GOVI On 05/05/2022 GOVI			810.04900	810.04900	807.19200	807.19200				0.00	0	
GOVI On 04/08/2022 GOVI			819.92800	819.92800	817.03600	817.03600				0.00	0	
GOVI On 03/11/2022 GOVI			830.29900	830.29900	827.37200	827.37200				0.00	0	
Total GOVI Future										0.00	0	98
GOVI On 03/02/2022 GOVI	792.74	Call			49,430.00000	4.94300	77,700,000			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			49,330.00000	4.93300	77,600,000			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			49,230.00000	4.92300	77,500,000			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			189,420.00000	18.94200	217,990,000			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			189,620.00000	18.96200	218,190,000			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			189,520.00000	18.95200	218,090,000			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			22,340.00000	2.23400	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			0.00000	0.00000	6,480,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			22,440.00000	2.24400	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Call			0.00000	0.00000	6,680,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Put			22,240.00000	2.22400	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Call			0.00000	0.00000	6,580,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Call			69,520.00000	6.95200	98,790,000			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			69,420.00000	6.94200	98,690,000			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			69,620.00000	6.96200	98,890,000			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	98
Total for GOVI										0.00	0	98
AL37 On 03/02/2022 Index Future			804.34700	804.34700	802.30100	802.30100				0.00	0	
AL37 On 05/05/2022 Index Future			813.93300	813.93300	811.86500	811.86500				0.00	0	
AL37 On 04/08/2022 Index Future			823.85800	823.85800	821.76600	821.76600				0.00	0	
AL37 On 03/11/2022 Index Future			834.27900	834.27900	832.16200	832.16200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total AL37 Future										0.00	0	
Total For AL37										0.00	0	
AL7T On 03/02/2022 Index Future			910.16100	910.16100	904.74400	904.74400				0.00	0	
AL7T On 05/05/2022 Index Future			921.00700	921.00700	915.52900	915.52900				0.00	0	
AL7T On 04/08/2022 Index Future			932.23800	932.23800	926.69500	926.69500				0.00	0	
AL7T On 03/11/2022 Index Future			944.03000	944.03000	938.41800	938.41800				0.00	0	
Total AL7T Future										0.00	0	
Total For AL7T										0.00	0	
ALBI On 03/02/2022 Index Future			811.03900	811.03900	808.25100	808.25100				0.00	0	19
ALBI On 05/05/2022 Index Future			820.70400	820.70400	817.88600	817.88600				0.00	0	2
ALBI On 04/08/2022 Index Future			830.71200	830.71200	827.86100	827.86100				0.00	0	
ALBI On 03/11/2022 Index Future			841.21900	841.21900	838.33400	838.33400				0.00	0	
Total ALBI Future										0.00	0	22
Total For ALBI										0.00	0	22
IGOV On 03/02/2022 Index Future			296.68100	296.68100	298.43400	298.43400				0.00	0	48
IGOV On 05/05/2022 Index Future			300.28900	300.28900	302.06500	302.06500				0.00	0	
IGOV On 04/08/2022 Index Future			304.02300	304.02300	305.82100	305.82100				0.00	0	
IGOV On 03/11/2022 Index Future			307.94000	307.94000	309.76100	309.76100				0.00	0	
Total IGOV Future										0.00	0	48
Total For IGOV										0.00	0	48
Total for Index										0.00	0	72
JIBAR f On 15/12/2021 Jibar Future			3.88500	96.11500	3.88500	96.11500				0.00	0	
JIBAR f On 19/01/2022 Jibar Future			3.93500	96.06500	3.94500	96.05500				0.00	0	
JIBAR f On 16/02/2022 Jibar Future			4.20000	95.80000	4.23000	95.77000				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.26500	95.73500	4.28500	95.71500				0.00	0	
JIBAR f On 20/04/2022 Jibar Future			4.59000	95.41000	4.64000	95.36000				0.00	0	
JIBAR f On 18/05/2022 Jibar Future			4.65000	95.35000	4.70000	95.30000				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.94000	95.06000	5.00000	95.00000				0.00	0	7
JIBAR f On 21/09/2022 Jibar Future			5.34500	94.65500	5.41500	94.58500				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			5.89000	94.11000	5.97000	94.03000				0.00	0	6
JIBAR f On 15/03/2023 Jibar Future			6.14000	93.86000	6.26000	93.74000				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			6.47500	93.52500	6.60500	93.39500				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			6.68500	93.31500	6.79500	93.20500				0.00	0	7
Total Jibar Future										0.00	0	21
Total For JIBAR FUTURE										0.00	0	21
Total for Jibar										0.00	0	21
5Y STN On 21/12/2021 Interest Rate Swap			90.70000	90.70000	90.70000	90.70000				0.00	0	5
Total 5Y STND Future										0.00	0	5

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For 5Y STND										0.00	0	£
Total for Interest Rate Swap										0.00	0	£
Total for Derivatives :										196,662,276.95	3,429	1,170,53
ABCPI3 On 07/12/2023 Spot Bond			2.71000	313.22017	2.71000	313.17237				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	99.90201				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.45101				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	104.20602	9.65000	104.17919				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.31000	91.77217	11.31000	92.70538				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.02987				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.23252				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.46122				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.10718				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.20863				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	100.54269				0.00	0	40,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN21 SPOT										0.00	0	40,000,00
Total For ABFN21										0.00	0	40,000,00
ABFN2: On 30/05/2024 Spot Bond					0.00000	101.69023				0.00	400,000,000	400,000,00
Total ABFN22 SPOT										0.00	400,000,000	400,000,00
Total For ABFN22										0.00	400,000,000	400,000,00
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.20375				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.36985				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.81320				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.67205				0.00	0	150,000,00
Total ABFN28 SPOT										0.00	0	150,000,00
Total For ABFN28										0.00	0	150,000,00
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.75510				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.66549				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.91567				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.46275				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.50629				0.00	1,000,000,000	500,000,00
Total ABFN34 SPOT										0.00	1,000,000,000	500,000,00
Total For ABFN34										0.00	1,000,000,000	500,000,00
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.02952				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.23639				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.69073				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.54174				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	101.38289				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.55025				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.43794				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.74335				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.68824				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.70840				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.72285				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.97647				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.15024				0.00	0	
Total ABFN47 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.15747				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.98003				0.00	0	80,000,00
Total ABFN49 SPOT										0.00	0	80,000,00
Total For ABFN49										0.00	0	80,000,00
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.86169				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.99378				0.00	0	100,000,00
Total ABFN51 SPOT										0.00	0	100,000,00
Total For ABFN51										0.00	0	100,000,00
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.78346				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.89393				0.00	1,000,000,000	500,000,00
Total ABJ01 SPOT										0.00	1,000,000,000	500,000,00
Total For ABJ01										0.00	1,000,000,000	500,000,00
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.58653				0.00	0	20,000,00
Total ABJ02 SPOT										0.00	0	20,000,00
Total For ABJ02										0.00	0	20,000,00
ABJ03 On 14/09/2024 Spot Bond					0.00000	99.98543				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.96313				0.00	1,800,000,000	900,000,00
Total ABK12 SPOT										0.00	1,800,000,000	900,000,00
Total For ABK12										0.00	1,800,000,000	900,000,00
ABKI04 On 13/03/2024 Spot Bond			7.46000	7.46000	7.46000	145.26279				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	28.67931	100.00000	28.61288				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.21000	3.21000	3.21000	153.02807				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.98000	3.98000	3.98000	201.01352				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.62000	4.62000	4.62000	224.70830				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.56000	6.56000	6.56000	103.44783				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.01500	8.01500	8.01500	114.95320				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			4.72000	102.73837	4.72000	102.72535				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.09000	104.88034	5.09000	104.86579				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.37000	110.89199	7.37000	110.86982				0.00	0	750,000,0€
Total ABS16 SPOT										0.00	0	750,000,0€
Total For ABS16										0.00	0	750,000,0€
ABS17 On 11/11/2027 Spot Bond			8.28000	111.61017	8.28000	111.58516				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.53000	109.23431	5.53000	109.21785				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.10500	104.79317	8.10500	104.77018				0.00	0	230,000,0€
Total ABS7 SPOT										0.00	0	230,000,0€
Total For ABS7										0.00	0	230,000,0€
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.61544	100.00000	12.58721				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS12 On 07/12/2023 Spot Bond			2.03000	317.29584	2.03000	317.25324				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABS14 On 31/01/2022 Spot Bond			1.55500	176.65298	1.55500	176.63150				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.89000	10.89000	10.89000	104.49139				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.33271				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.29064				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	101.24464				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.98364				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.28671				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.28671				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.32252				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.32252				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	175.96256				0.00	0	
Total ACL203 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ACL203										0.00	0	
ACL20 On 14/02/2023 Spot Bond					0.00000	177.80279				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.21939				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.81191				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.35346				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.59133				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.31699				0.00	2,894,800,000	1,447,400,000
Total AGL01 SPOT										0.00	2,894,800,000	1,447,400,000
Total For AGL01										0.00	2,894,800,000	1,447,400,000
AGL02 On 11/04/2024 Spot Bond					0.00000	102.21475				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.05993				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.60882				0.00	1,400,000,000	708,000,000
Total AGT01 SPOT										0.00	1,400,000,000	708,000,000
Total For AGT01										0.00	1,400,000,000	708,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	104.34739				0.00	400,000,000	211,000,000
Total AGT02 SPOT										0.00	400,000,000	211,000,000
Total For AGT02										0.00	400,000,000	211,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	102.73981				0.00	2,000,000,000	1,000,000,000
Total AGT03 SPOT										0.00	2,000,000,000	1,000,000,000
Total For AGT03										0.00	2,000,000,000	1,000,000,000
AGT04 On 27/10/2025 Spot Bond					0.00000	104.48513				0.00	2,400,000,000	1,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGT04 SPOT										0.00	2,400,000,000	1,200,000,000
Total For AGT04										0.00	2,400,000,000	1,200,000,000
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.68436				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.71088				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.31500	99.81696	8.31500	100.74211				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.75087				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.88406				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.05033				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.59093				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.21233				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.25000	108.63762	6.25000	108.61945				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.19903				0.00	0	330,000,000
Total AHF5A4 SPOT										0.00	0	330,000,000
Total For AHF5A4										0.00	0	330,000,000
AHF5B On 21/08/2023 Spot Bond					0.00000	100.22372				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5C On 21/08/2023 Spot Bond					0.00000	100.23891				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.65596				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.37580				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.70356				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.22363				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.23879				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.34460				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.36997				0.00	860,000,000	1,430,000,000
Total AHF7A1 SPOT										0.00	860,000,000	1,430,000,000
Total For AHF7A1										0.00	860,000,000	1,430,000,000
AHF7A On 21/08/2025 Spot Bond					0.00000	100.20846				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.23121				0.00	200,000,000	100,000,000
Total AHF7B1 SPOT										0.00	200,000,000	100,000,000
Total For AHF7B1										0.00	200,000,000	100,000,000
AHF7B On 21/08/2025 Spot Bond					0.00000	100.22553				0.00	400,000,000	200,000,000
Total AHF7B2 SPOT										0.00	400,000,000	200,000,000
Total For AHF7B2										0.00	400,000,000	200,000,000
AHF7C On 21/08/2025 Spot Bond					0.00000	100.24637				0.00	200,000,000	100,000,000
Total AHF7C1 SPOT										0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF7C1										0.00	200,000,000	100,000,000
AHF7C On 21/08/2025 Spot Bond					0.00000	100.23917				0.00	200,000,000	100,000,000
Total AHF7C2 SPOT										0.00	200,000,000	100,000,000
Total For AHF7C2										0.00	200,000,000	100,000,000
AHF7D On 21/08/2025 Spot Bond					0.00000	100.37471				0.00	200,000,000	100,000,000
Total AHF7D1 SPOT										0.00	200,000,000	100,000,000
Total For AHF7D1										0.00	200,000,000	100,000,000
AHF7D On 21/08/2025 Spot Bond					0.00000	100.35589				0.00	400,000,000	200,000,000
Total AHF7D2 SPOT										0.00	400,000,000	200,000,000
Total For AHF7D2										0.00	400,000,000	200,000,000
AIR02 On 30/04/2023 Spot Bond			7.33000	106.87459	7.33000	106.85346				0.00	0	581,000,000
Total AIR02 SPOT										0.00	0	581,000,000
Total For AIR02										0.00	0	581,000,000
AIR04 On 29/05/2024 Spot Bond			7.75000	103.52444	7.75000	103.50270				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.10000	89.26980	12.10000	89.24083				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.01000	180.21289	6.01000	180.16932				0.00	0	270,000,000
Total AIRL01 SPOT										0.00	0	270,000,000
Total For AIRL01										0.00	0	270,000,000
APF06 On 24/08/2022 Spot Bond					0.00000	100.06977				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.10427				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.64815				0.00	0	10,000,000
Total APF09 SPOT										0.00	0	10,000,000
Total For APF09										0.00	0	10,000,000
APF10 On 11/09/2022 Spot Bond					0.00000	99.89368				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.57115				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.21912				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.50672				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF17 On 21/01/2022 Spot Bond					0.00000	100.75402				0.00	0	
Total APF17 SPOT										0.00	0	
Total For APF17										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.97000	239.02139	4.97000	238.97043				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.47000	207.34569	5.47000	207.29874				0.00	0	5,036,100,00
Total ASN037 SPOT										0.00	0	5,036,100,00
Total For ASN037										0.00	0	5,036,100,00
ASN13 On 31/01/2022 Spot Bond			2.53000	176.39444	2.53000	176.36830				0.00	0	22,000,00
Total ASN137 SPOT										0.00	0	22,000,00
Total For ASN137										0.00	0	22,000,00
ASN14 On 31/01/2022 Spot Bond			2.57500	176.38251	2.57500	176.35616				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.85000	191.36223	4.85000	191.32191				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN17 On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17 On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	101.43201				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN19: On 30/06/2022 Spot Bond					0.00000	101.08335				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.12000	109.55791	5.12000	109.53419				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	101.11205				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.12932				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.24549				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	104.35852				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.07635				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	101.42781				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	101.11837				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.29364				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	100.22825				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	100.22296				0.00	0	
Total ASN280 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	99.88791				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN290 On 26/09/2023 Spot Bond					0.00000	101.08890				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	101.20676				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN310 On 20/12/2023 Spot Bond					0.00000	101.73927				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN315 On 20/12/2021 Spot Bond					0.00000	101.10724				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN318 On 31/03/2029 Spot Bond			4.67500	4.67500	4.67500	104.82438				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN319 On 28/02/2033 Spot Bond			5.20500	5.20500	5.20500	97.33782				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	101.14105				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN328 On 20/06/2024 Spot Bond					0.00000	101.30774				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN332 On 09/05/2024 Spot Bond					0.00000	100.40194				0.00	0	
Total ASN332 SPOT										0.00	0	
Total For ASN332										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	100.45993				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
Total For ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.23000	108.06342	5.23000	108.03969				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	101.22777				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	101.11200				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.19522				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.17515				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.17515				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.09632				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	101.41716				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.15196				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.19616				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	100.75012				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	99.86437				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN38: On 15/03/2022 Spot Bond					0.00000	99.86437				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.85583				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.16248				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.20465				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	101.20179				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	101.15406				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.36450				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2021 Spot Bond					0.00000	100.00006				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	104.77677				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	101.05195				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	101.08667				0.00	0	
Total ASN450 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	101.45053				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	102.01646				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.83639				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.67167				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.67834				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	103.20980				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	102.88604				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.49191				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.58227				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	101.17609				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.57880				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	124.41800				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	102.81412				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	101.17194				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 15/09/2025 Spot Bond					0.00000	99.89445				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	99.89445				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN498 On 28/09/2025 Spot Bond					0.00000	101.14082				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			9.71000	101.37105	9.71000	101.34480				0.00	0	6,000,00
Total ASN508 SPOT										0.00	0	6,000,00
Total For ASN508										0.00	0	6,000,00
ASN508 On 21/12/2026 Spot Bond			8.89000	100.93698	8.89000	100.91300				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			9.44000	99.60093	9.44000	99.57584				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			9.44000	99.60093	9.44000	99.57584				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 31/07/2022 Spot Bond			9.10000	103.16867	9.10000	103.14372				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	103.84226	11.05000	103.81192				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN53(On 31/07/2024 Spot Bond			11.00000	103.82501	11.00000	103.79480				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.50000	103.65246	10.50000	103.62364				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.50000	103.65246	10.50000	103.62364				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54(On 02/04/2026 Spot Bond					0.00000	101.07167				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54(On 31/01/2030 Spot Bond					0.00000	100.50075				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54(On 28/11/2022 Spot Bond					0.00000	100.39871				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54(On 31/07/2023 Spot Bond			10.60000	103.68698	10.60000	103.65789				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55(On 31/01/2024 Spot Bond			10.47000	102.43422	10.47000	103.61337				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55(On 31/01/2024 Spot Bond			10.55000	103.66972	10.55000	103.64077				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56(On 05/02/2024 Spot Bond					0.00000	100.47152				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56(On 24/04/2025 Spot Bond					0.00000	100.67316				0.00	200,000,000	100,000,000
Total ASN568 SPOT										0.00	200,000,000	100,000,000
Total For ASN568										0.00	200,000,000	100,000,000
ASN56(On 04/09/2024 Spot Bond					0.00000	100.00005				0.00	0	
Total ASN569 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	99.40149				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	101.11202				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	99.81624				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.34129				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	99.87387				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	103.15289				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2022 Spot Bond			9.22000	103.17656	9.22000	103.15086				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.79526				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.79102				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.59960				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.63442				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.13738				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.49197				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.61606				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2022 Spot Bond					0.00000	101.34513				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.47541				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.23231				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.26479				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.47862				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.16377				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.12393				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.50245				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.34352				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN63: On 20/06/2026 Spot Bond					0.00000	101.48207				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.00019				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.59727				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	99.87862				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.87834				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	101.25256				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 11/02/2022 Spot Bond					0.00000	100.26216				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.11614				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.29560				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	101.03557				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	101.10920				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.41688				0.00	0	
Total ASN681 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.47996				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.18228				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	102.15153				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.23193				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.55363				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.58220				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.93400				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.56814				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.26964				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.36319				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.10366				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.41349				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN707 On 05/01/2022 Spot Bond					0.00000	100.94356				0.00	0	
Total ASN708 SPOT										0.00	0	
Total For ASN708										0.00	0	
ASN708 On 10/01/2022 Spot Bond					0.00000	101.12887				0.00	0	
Total ASN712 SPOT										0.00	0	
Total For ASN712										0.00	0	
ASN712 On 04/05/2024 Spot Bond					0.00000	100.42232				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN713 On 19/08/2023 Spot Bond					0.00000	100.31841				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN714 On 31/03/2032 Spot Bond					0.00000	101.30875				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN715 On 15/09/2033 Spot Bond					0.00000	99.80817				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN716 On 30/09/2022 Spot Bond					0.00000	100.80706				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN717 On 30/09/2024 Spot Bond					0.00000	100.90582				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN718 On 30/12/2021 Spot Bond					0.00000	100.83294				0.00	0	
Total ASN719 SPOT										0.00	0	
Total For ASN719										0.00	0	
ASN719 On 12/06/2024 Spot Bond					0.00000	99.88709				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN721 On 15/10/2022 Spot Bond					0.00000	100.78246				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN72: On 20/01/2022 Spot Bond					0.00000	100.65452				0.00	0	
Total ASN725 SPOT										0.00	0	
Total For ASN725										0.00	0	
ASN72: On 19/01/2022 Spot Bond					0.00000	100.66187				0.00	0	
Total ASN726 SPOT										0.00	0	
Total For ASN726										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.00015				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.56097				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.11230				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.64368				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 18/02/2022 Spot Bond					0.00000	100.23834				0.00	0	
Total ASN740 SPOT										0.00	0	
Total For ASN740										0.00	0	
ASN74: On 22/02/2022 Spot Bond					0.00000	100.23288				0.00	0	
Total ASN741 SPOT										0.00	0	
Total For ASN741										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.28465				0.00	0	500,000,00
Total ASN742 SPOT										0.00	0	500,000,00
Total For ASN742										0.00	0	500,000,00
ASN74: On 20/06/2026 Spot Bond					0.00000	100.20663				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	100.28942				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.20785				0.00	2,000,000,000	1,000,000,00
Total ASN748 SPOT										0.00	2,000,000,000	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 ASN748										0.00	2,000,000,000	1,000,000,000
ASN75 On 28/02/2022 Spot Bond					0.00000	100.08740				0.00	0	
Total ASN754 SPOT										0.00	0	
Total For ASN754										0.00	0	
ASN75 On 28/02/2022 Spot Bond					0.00000	100.08527				0.00	0	
Total ASN755 SPOT										0.00	0	
Total For ASN755										0.00	0	
ASN75 On 28/02/2022 Spot Bond					0.00000	100.08822				0.00	0	
Total ASN757 SPOT										0.00	0	
Total For ASN757										0.00	0	
ASN75 On 31/05/2022 Spot Bond					0.00000	100.08794				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN75 On 01/03/2022 Spot Bond					0.00000	100.07147				0.00	0	
Total ASN759 SPOT										0.00	0	
Total For ASN759										0.00	0	
ASN76 On 01/03/2022 Spot Bond					0.00000	100.07284				0.00	0	
Total ASN760 SPOT										0.00	0	
Total For ASN760										0.00	0	
BAW21 On 24/03/2022 Spot Bond			4.28000	103.35078	4.28000	103.33881				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.87022	9.30000	101.84495				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.97468				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.17092				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.21537				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.90955				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.04000	99.40001	7.04000	99.38112				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.00459				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.26603				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.21156				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.29497				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.49397				0.00	400,000,000	200,000,000
Total BAYA64 SPOT										0.00	400,000,000	200,000,000
Total For BAYA64										0.00	400,000,000	200,000,000
BAYA67 On 31/03/2023 Spot Bond			8.45000	8.45000	8.45000	105.38684				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.50000	11.50000	11.50000	104.46603				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.36028				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.05458				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.28597				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.28619				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.28295				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.72373				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.53969				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.38599				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.58539				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.53906				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.74987				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	101.49313				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.58447				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	101.58004				0.00	0	
Total BAYA86 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.78968				0.00	400,000,000	200,000,000
Total BAYA87 SPOT										0.00	400,000,000	200,000,000
Total For BAYA87										0.00	400,000,000	200,000,000
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.53917				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.43909				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.74139				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	101.44845				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.49367				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.44805				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.81253				0.00	600,000,000	300,000,000
Total BAYB13 SPOT										0.00	600,000,000	300,000,000
Total For BAYB13										0.00	600,000,000	300,000,000
BAYB15 On 30/09/2023 Spot Bond					0.00000	102.20477				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.85840				0.00	600,000,000	300,000,000
Total BAYB16 SPOT										0.00	600,000,000	300,000,000
Total For BAYB16										0.00	600,000,000	300,000,000
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	101.81329				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.23227				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	101.90467				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB20 On 30/09/2024 Spot Bond					0.00000	101.81284				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.44500	8.44500	8.44500	99.50129				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.52520				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.53691				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	99.96848				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.29740				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	99.79499				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.66977				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	76.88694				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL07 On 03/09/2022 Spot Bond			7.24000	106.29889	7.24000	106.27801				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.05826				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.25008				0.00	0	200,000,00
Total BGL15 SPOT										0.00	0	200,000,00
Total For BGL15										0.00	0	200,000,00
BGL16 On 25/05/2022 Spot Bond					0.00000	100.23069				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.88719				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.46007				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	105.50370				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	102.23609				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.78327				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.73546				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.99000	107.09361	5.99000	107.07615				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.01716				0.00	0	
Total BID12 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	99.54575				0.00	0	100,000,00
Total BID13 SPOT										0.00	0	100,000,00
Total For BID13										0.00	0	100,000,00
BID14 On 28/10/2022 Spot Bond					0.00000	100.70472				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.56979				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.64909				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.95205				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.39800				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.48900				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	66.08800				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	52.33700				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 18/02/2022 Spot Bond					0.00000	100.18221				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1 On 27/03/2022 Spot Bond					0.00000	100.87290				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.60758				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1(On 19/11/2022 Spot Bond					0.00000	100.24406				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2(On 19/11/2024 Spot Bond					0.00000	99.97812				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2(On 26/02/2023 Spot Bond					0.00000	100.40998				0.00	0	350,000,00
Total BPPF21 SPOT										0.00	0	350,000,00
Total For BPPF21										0.00	0	350,000,00
BPPF2(On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			018,000,000,000,000.00	30,180,000,000	15,090,000,00	
Total BPPF22 SPOT									18,000,000,000,000.00	30,180,000,000	15,090,000,00	
Total For BPPF22									18,000,000,000,000.00	30,180,000,000	15,090,000,00	
BPPF2(On 16/07/2023 Spot Bond					0.00000	100.73842				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2(On 03/08/2022 Spot Bond					0.00000	100.47444				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2(On 12/10/2023 Spot Bond					0.00000	100.86657				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2(On 03/11/2022 Spot Bond					0.00000	100.43851				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3(On 03/11/2023 Spot Bond					0.00000	100.45645				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3(On 24/08/2022 Spot Bond					0.00000	100.21181				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3(On 24/08/2024 Spot Bond					0.00000	100.31423				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.39813				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	101.05358				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.15282				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.43448				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.02000	112.21075	8.02000	112.18664				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.19000	107.48551	8.19000	107.46195				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.79000	109.14132	8.79000	109.11540				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.21000	10.21000	10.21000	103.78364				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.71610				0.00	400,000,000	200,000,000
Total CGR42 SPOT										0.00	400,000,000	200,000,000
Total For CGR42										0.00	400,000,000	200,000,000
CGR43 On 08/02/2022 Spot Bond					0.00000	100.55874				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.14913				0.00	0	
Total CGR46 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.15929				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.89587				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.95262				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	108.67645	4.77000	105.85700				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.89200				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.00521				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.10000	109.40991	7.10000	109.38883				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	111.44551	8.70700	113.38500				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.56373				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.67227				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	105.97518				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			10.98000	101.39016	10.98000	101.36023				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond				100.00000	0.00000	109.51100				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/09/2024 Spot Bond			6.50000	116.46281	6.50000	111.42000				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	105.25800				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/09/2022 Spot Bond					0.00000	101.20673				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.30882				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.30597				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 31/01/2022 Spot Bond			2.50000	176.40237	2.50000	176.37638				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.91000	141.24430	5.91000	141.21076				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.35000	139.42411	6.35000	139.38939				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	101.75800				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN464 On 13/03/2022 Spot Bond			6.45000	103.27107	6.45000	103.25313				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	99.97868				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.21884				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	101.25275				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.32062				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			6.12000	99.91623	6.12000	99.93298				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.25000	105.06341	6.25000	105.04584				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	101.24335				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	101.41517				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	100.12086				0.00	0	
Total CLN495 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 CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.65000	111.03466	6.65000	111.01460				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	101.77712				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN500 On 11/10/2022 Spot Bond					0.00000	100.91680				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.97007				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.44150				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.08875				0.00	1,220,000,000	610,000,000
Total CLN505 SPOT										0.00	1,220,000,000	610,000,000
Total For CLN505										0.00	1,220,000,000	610,000,000
CLN507 On 20/12/2022 Spot Bond					0.00000	101.58699				0.00	400,000,000	200,000,000
Total CLN507 SPOT										0.00	400,000,000	200,000,000
Total For CLN507										0.00	400,000,000	200,000,000
CLN510 On 11/10/2022 Spot Bond					0.00000	101.25797				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	96.51424				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	102.25363	9.96000	102.22617				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	101.02491	10.01000	100.99780				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.19187				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	104.18429	9.60000	99.41368				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	99.89280				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.10988				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	102.23603	9.20000	102.21063				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.28458				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.96251				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.35902				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.37832				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	99.89280				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.31206				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.79105				0.00	400,000,000	200,000,000
Total CLN534 SPOT										0.00	400,000,000	200,000,000
Total For CLN534										0.00	400,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN53 On 18/07/2025 Spot Bond			9.67000	106.00549	9.67000	105.97829				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	99.83359				0.00	200,000,000	100,000,000
Total CLN536 SPOT										0.00	200,000,000	100,000,000
Total For CLN536										0.00	200,000,000	100,000,000
CLN53 On 25/01/2023 Spot Bond					0.00000	100.63244				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.90494				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	143.02800				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.09808				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.85482				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			9.14000	106.21946	9.14000	106.19367				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			9.19000	104.35581	9.19000	104.32991				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			9.28000	103.53222	9.28000	103.50628				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	309.34752				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	

Contract 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 CLN553										0.00	0	
CLN55 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	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.31692				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.34038				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.19468				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	101.00481				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	127.85800				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.37526				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	100.59040	10.19000	100.56389				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			9.14000	103.99420	9.14000	103.96852				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	100.41841				0.00	960,000,000	480,000,000
Total CLN564 SPOT										0.00	960,000,000	480,000,000
Total For CLN564										0.00	960,000,000	480,000,000
CLN56 On 21/02/2024 Spot Bond					0.00000	100.20653				0.00	240,000,000	120,000,000
Total CLN565 SPOT										0.00	240,000,000	120,000,000
Total For CLN565										0.00	240,000,000	120,000,000
CLN56 On 17/01/2024 Spot Bond					0.00000	103.25632				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.00011				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.35154				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			9.37000	102.64369	9.37000	102.61774				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.35990				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.35357				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	99.86068				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.43820				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.75751				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.03385				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.37825				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.09239				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN58: On 16/09/2025 Spot Bond					0.00000	99.79739				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58: On 18/04/2022 Spot Bond					0.00000	100.68439				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58: On 31/05/2022 Spot Bond					0.00000	100.08989				0.00	2,840,000,000	1,420,000,000
Total CLN585 SPOT										0.00	2,840,000,000	1,420,000,000
Total For CLN585										0.00	2,840,000,000	1,420,000,000
CLN58: On 16/09/2025 Spot Bond					0.00000	101.89260				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58: On 10/06/2026 Spot Bond					0.00000	99.93749				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58: On 14/06/2022 Spot Bond					0.00000	101.17688				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN58: On 18/06/2024 Spot Bond					0.00000	101.19634				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59: On 16/09/2025 Spot Bond					0.00000	100.60356				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59: On 05/12/2026 Spot Bond					0.00000	101.40566				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59: On 05/12/2026 Spot Bond			4.33000	143.40518	4.33000	116.58104				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59: On 24/11/2024 Spot Bond					0.00000	100.19144				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59: On 27/06/2022 Spot Bond					0.00000	101.04111				0.00	0	
Total CLN595 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 CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.19144				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.29734				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.97369				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	99.94308				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.19634				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.19634				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.37800				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.90214				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.41603				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.32097				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.45063				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.78498				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.22109				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	100.95551	9.32000	100.93025				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.60349				0.00	1,220,000,000	610,000,000
Total CLN610 SPOT										0.00	1,220,000,000	610,000,000
Total For CLN610										0.00	1,220,000,000	610,000,000
CLN611 On 14/04/2026 Spot Bond					0.00000	102.26424				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	99.98474				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.21358				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	100.46427				0.00	400,000,000	200,000,000
Total CLN614 SPOT										0.00	400,000,000	200,000,000
Total For CLN614										0.00	400,000,000	200,000,000
CLN615 On 30/09/2022 Spot Bond					0.00000	100.95716				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	94.78200				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.65169				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN618 On 20/12/2022 Spot Bond					0.00000	101.78352				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	100.18201				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.54931				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.54727				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2022 Spot Bond					0.00000	100.58264				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	95.69700				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.64386				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.23000	106.27406	6.23000	106.25634				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.31076				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	90.33655				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.21500	63.41832	12.21500	84.33039				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	100.26328				0.00	0	
Total CLN629 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 CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			9.84000	101.77843	9.84000	101.75188				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.30938				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2022 Spot Bond					0.00000	100.26150				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	101.11466				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/05/2022 Spot Bond					0.00000	100.47021				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	102.06801				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.21220				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.30800				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2022 Spot Bond					0.00000	100.34257				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.33554				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.68898				0.00	400,000,000	200,000,000
Total CLN643 SPOT										0.00	400,000,000	200,000,000
Total For CLN643										0.00	400,000,000	200,000,000
CLN64 On 21/11/2024 Spot Bond					0.00000	100.21334				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	101.17314				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.57187				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.17525				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.46579				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.09459				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.30800				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.24811				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.30800				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	96.47100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.46977				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN657 On 13/10/2026 Spot Bond					0.00000	101.15442				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.85404				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	100.35600				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	99.76300				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	114.23800				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	138.48900				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.30982				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	101.17132				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.36853				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	104.80671				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.87700				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.11765				0.00	0	
Total CLN670 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 CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.34012				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 09/03/2022 Spot Bond					0.00000	99.95519				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.25785	148.33604	4.25785	120.52540				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.25785	148.33604	4.25785	120.52618				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.34700				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.36532				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	101.19077				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	100.46913				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	100.35296				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	99.98595				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.13687				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.17012				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.60275				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	101.39841				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.39820				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	101.22192				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2022 Spot Bond					0.00000	101.05922				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.22206				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.36613				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	86.52784				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.98280				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.49567				0.00	0	1,790,000.00
Total CLN699 SPOT										0.00	0	1,790,000.00
Total For CLN699										0.00	0	1,790,000.00
CLN699 On 28/02/2023 Spot Bond					0.00000	100.08620				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN70 On 11/11/2022 Spot Bond					0.00000	100.31437				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN70 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.53273				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70 On 12/02/2025 Spot Bond					0.00000	100.77554				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN70 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.10285				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN70 On 19/08/2025 Spot Bond					0.00000	100.37448				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN70 On 11/09/2026 Spot Bond					0.00000	99.89654				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN70 On 26/08/2025 Spot Bond					0.00000	101.19270				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN71 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.47958				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN71 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.72597				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN71 On 11/03/2022 Spot Bond					0.00000	99.89323				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN71 On 12/02/2022 Spot Bond					0.00000	100.29150				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN71 On 21/06/2025 Spot Bond					0.00000	101.20101				0.00	0	
Total CLN714 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 CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.20101				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.20101				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.50524				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	99.90693				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.48932				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.81585				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.01681				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.53542				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.09927				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.09927				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.09927				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.12003				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.12003				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.12003				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	85.06984				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	86.12397				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	86.77267				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	99.90504				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	100.39260				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	95.71573				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.34363				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.40671				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN73(On 20/06/2026 Spot Bond					0.00000	105.04100				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN74(On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	94.32978				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN74(On 19/08/2025 Spot Bond					0.00000	100.30341				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74(On 31/03/2032 Spot Bond					0.00000	101.32378				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	100.48782				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	98.00300				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	100.87030				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74(On 28/02/2024 Spot Bond					0.00000	100.11793				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74(On 21/12/2021 Spot Bond					0.00000	101.22201				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	100.59762				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN74(On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN75(On 11/09/2026 Spot Bond					0.00000	99.89748				0.00	0	
Total CLN750 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 CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	100.93907				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	102.55965				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75 On 31/01/2030 Spot Bond					0.00000	99.90362				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN75 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN75 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN75 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN75 On 20/06/2026 Spot Bond					0.00000	102.07207				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76 On 20/06/2026 Spot Bond					0.00000	102.00926				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76 On 22/04/2026 Spot Bond					0.00000	101.15803				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.49258				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.60116				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	94.01371				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.55965				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	101.27404				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.92760				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	96.80378				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	82.03362				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	88.45650				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.12507				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN774 On 31/07/2028 Spot Bond					0.00000	100.62220				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			7.05000	7.05000	7.05000	113.03666				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	100.10428				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN777 On 31/08/2024 Spot Bond					0.00000	99.88942				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN778 On 31/08/2026 Spot Bond					0.00000	100.12684				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.35562				0.00	2,000,000,000	1,000,000,000
Total CLN779 SPOT										0.00	2,000,000,000	1,000,000,000
Total For CLN779										0.00	2,000,000,000	1,000,000,000
CLN780 On 31/01/2027 Spot Bond					0.00000	100.29662				0.00	2,000,000,000	1,000,000,000
Total CLN780 SPOT										0.00	2,000,000,000	1,000,000,000
Total For CLN780										0.00	2,000,000,000	1,000,000,000
CLN781 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	103.12108				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.23432				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.19594				0.00	2,000,000,000	1,000,000,000
Total CLN783 SPOT										0.00	2,000,000,000	1,000,000,000
Total For CLN783										0.00	2,000,000,000	1,000,000,000
CLN784 On 31/01/2027 Spot Bond					0.00000	100.18388				0.00	1,400,000,000	700,000,000
Total CLN784 SPOT										0.00	1,400,000,000	700,000,000
Total For CLN784										0.00	1,400,000,000	700,000,000
CLN785 On 30/09/2026 Spot Bond					0.00000	100.14429				0.00	0	
Total CLN785 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 CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,000,000,00
Total CLN786 SPOT										0.00	0	3,000,000,00
Total For CLN786										0.00	0	3,000,000,00
CLN81 On 18/04/2028 Spot Bond			8.44500	99.52390	8.44500	99.50129				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.55000	106.53008	7.55000	106.50839				0.00	0	13,046,000,00
Total COJ05 SPOT										0.00	0	13,046,000,00
Total For COJ05										0.00	0	13,046,000,00
COJ08 On 22/06/2026 Spot Bond			10.41000	108.95358	10.41000	108.92337				0.00	0	450,000,00
Total COJ08 SPOT										0.00	0	450,000,00
Total For COJ08										0.00	0	450,000,00
COJG0 On 09/06/2024 Spot Bond			6.54000	108.23313	6.54000	108.21410				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			7.08500	104.12086	7.08500	104.10095				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.20000	93.14793	12.20000	93.11762				0.00	0	100,000,00
Total COT02 SPOT										0.00	0	100,000,00
Total For COT02										0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			10.79000	93.95345	10.79000	93.92633				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			9.45000	9.45000	9.45000	109.94211				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.80921				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.67488				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	99.93611				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01: On 20/12/2021 Spot Bond					0.00000	102.88824				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.20885				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.20332				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.54000	9.54000	9.54000	102.74810				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.62691				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.22562				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.60500	106.67801	6.60500	106.65917				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	45.90788	100.00000	45.80682				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	45.90788	100.00000	45.80682				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.03000	108.23479	7.03000	108.21447				0.00	0	4,000,000.00
Total DV24 SPOT										0.00	0	4,000,000.00
Total For DV24										0.00	0	4,000,000.00
DV24/R On 18/02/2024 Spot Bond			9.69000	102.89532	9.69000	102.86887				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.89532	9.69000	102.86887				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.20500	93.11462	12.20500	93.08465				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.01665	10.10000	102.98907				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.01665	10.10000	102.98907				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.94278				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	99.99786				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	100.70042				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.58282				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.92212				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.76269				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.48959				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB25 On 31/05/2024 Spot Bond					0.00000	98.28729				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	100.46910				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.44080				0.00	0	
Total DVFB27 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For DVFB27									0.00	0	
DVFB2: On 31/01/2025 Spot Bond					0.00000	96.33010			0.00	0	
Total DVFB28 SPOT									0.00	0	
Total For DVFB28									0.00	0	
DVFB2: On 31/01/2027 Spot Bond					0.00000	100.46748			0.00	0	
Total DVFB29 SPOT									0.00	0	
Total For DVFB29									0.00	0	
DVFB3: On 21/08/2023 Spot Bond					0.00000	100.54401			0.00	0	
Total DVFB30 SPOT									0.00	0	
Total For DVFB30									0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.25205			0.00	0	
Total DVFB31 SPOT									0.00	0	
Total For DVFB31									0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.43000	103.38314	5.43000	103.36798			0.00	0	
Total ECN22 SPOT									0.00	0	
Total For ECN22									0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.56000	109.32619	6.56000	109.30670			0.00	0	
Total ECN24 SPOT									0.00	0	
Total For ECN24									0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.23000	110.14854	5.23000	110.12413			0.00	0	
Total ECN32 SPOT									0.00	0	
Total For ECN32									0.00	0	
EL037 On 31/01/2037 Spot Bond			5.12000	97.31062	5.12000	97.28955			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	138.54229	2.25000	138.52289			0.00	0	
Total EL037/I2038 SPOT									0.00	0	
Total For EL037/I2038									0.00	0	
EL28 On 02/05/2028 Spot Bond			4.18000	146.11582	4.18000	146.08757			0.00	0	194,000,00
Total EL28 SPOT									0.00	0	194,000,00
Total For EL28									0.00	0	194,000,00
EL29 On 19/11/2029 Spot Bond			4.13300	132.57679	4.13300	132.55132			0.00	0	
Total EL29 SPOT									0.00	0	
Total For EL29									0.00	0	
EL30 On 29/07/2030 Spot Bond			4.17500	129.53844	4.17500	129.51366			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.92000	112.08422	4.92000	112.06037				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.09000	99.50576	5.09000	99.48430				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	138.54229	2.25000	138.52289				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	176.97830				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	174.14209				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	134.79672				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	133.72746				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	131.56665				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	122.24735				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN011 On 22/04/2022 Spot Bond					0.00000	123.46219				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	118.28882				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	120.26362				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.87500	101.26539	9.87500	101.23844				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.92000	11.92000	11.92000	93.21780				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.97000	11.97000	11.97000	97.67736				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.94000	9.94000	9.94000	105.13363				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.94000	9.94000	9.94000	105.56448				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.97000	11.97000	11.97000	78.66784				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.25000	11.25000	11.25000	103.19704				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.97000	11.97000	11.97000	98.13367				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.01423				0.00	0	
Total EPF015 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 EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	99.98579				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	99.89626				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	99.89936				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.38136				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.06172				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.11430				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	99.98475				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	99.90028				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.33587				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.04205				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.04322				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.70504				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	99.93816				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT005 On 30/10/2023 Spot Bond					0.00000	100.49642				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	101.09274				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.85210				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 11/11/2022 Spot Bond					0.00000	100.29163				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT009 On 12/11/2024 Spot Bond					0.00000	100.30783				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.25082				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B6 On 17/08/2022 Spot Bond					0.00000	100.23788				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3B7 On 17/05/2022 Spot Bond					0.00000	100.27146				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C6 On 17/08/2022 Spot Bond					0.00000	100.24046				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	100.25336				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	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
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.23378				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.22755				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.26626				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.88000	108.10774	5.88000	108.09071				0.00	0	1,000,000,00
Total ES23 SPOT										0.00	0	1,000,000,00
Total For ES23										0.00	0	1,000,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	103.64456	10.00000	103.61707				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.94000	97.56819	8.94000	97.54475			272,143,434,000.00		30,441,100	2,647,066,50
Total ES26 SPOT									272,143,434,000.00		30,441,100	2,647,066,50
Total For ES26									272,143,434,000.00		30,441,100	2,647,066,50
ES26/R On 02/04/2026 Spot Bond			7.85000	101.40592	7.85000	101.38448				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.49000	76.29047	11.52500	76.08538			389,759,184,000.00		33,921,600	1,268,180,10
Total ES33 SPOT									389,759,184,000.00		33,921,600	1,268,180,10
Total For ES33									389,759,184,000.00		33,921,600	1,268,180,10
ES33/R On 15/09/2033 Spot Bond			7.50000	101.70248	7.50000	101.68180				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.87500	75.26826	11.90500	75.06548			246,392,000,000.00		20,748,800	2,675,955,10
Total ES42 SPOT									246,392,000,000.00		20,748,800	2,675,955,10
Total For ES42									246,392,000,000.00		20,748,800	2,675,955,10
ES42/R On 25/04/2042 Spot Bond			8.50000	100.98822	8.50000	100.96513				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	99.95004				0.00	0	
Total EXX04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.74608				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.22775				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.30204				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.21224				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.27652				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.29070				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.55650				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.06776				0.00	0	100,000,00
Total FIFB19 SPOT										0.00	0	100,000,00
Total For FIFB19										0.00	0	100,000,00
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.21848				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.45813				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.49178				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.42890				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.63238				0.00	0	100,000,00
Total FRB22 SPOT										0.00	0	100,000,00
Total For FRB22										0.00	0	100,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	102.93569				0.00	0	500,000,00
Total FRB23 SPOT										0.00	0	500,000,00
Total For FRB23										0.00	0	500,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	103.84335				0.00	0	10,206,000,00
Total FRB24 SPOT										0.00	0	10,206,000,00
Total For FRB24										0.00	0	10,206,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	105.21805				0.00	1,200,000,000	605,000,00
Total FRB25 SPOT										0.00	1,200,000,000	605,000,00
Total For FRB25										0.00	1,200,000,000	605,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.54557				0.00	0	200,000,00
Total FRB26 SPOT										0.00	0	200,000,00
Total For FRB26										0.00	0	200,000,00
FRB27 On 03/06/2026 Spot Bond			8.46000	106.46158	8.46000	106.43734				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.23173				0.00	3,000,000,000	1,500,000,00
Total FRB28 SPOT										0.00	3,000,000,000	1,500,000,00
Total For FRB28										0.00	3,000,000,000	1,500,000,00
FRB29 On 19/04/2026 Spot Bond					0.00000	102.69572				0.00	600,000,000	300,000,00
Total FRB29 SPOT										0.00	600,000,000	300,000,00
Total For FRB29										0.00	600,000,000	300,000,00
FRB30 On 19/04/2026 Spot Bond			8.44000	100.05832	8.44000	100.03560				0.00	0	8,000,00
Total FRB30 SPOT										0.00	0	8,000,00
Total For FRB30										0.00	0	8,000,00
FRB31 On 24/11/2026 Spot Bond					0.00000	100.18669				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	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
FRBI22 On 31/01/2022 Spot Bond			1.96000	176.54549	1.96000	176.52206				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.49000	314.53138	2.49000	314.48525				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.22500	3.22500	3.22500	152.95926				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.06000	200.13721	4.06000	200.09930			21,924,000,000,000.00	5,400,000,000	2,806,000,000	
Total FRBI28 SPOT									21,924,000,000,000.00	5,400,000,000	2,806,000,000	
Total For FRBI28									21,924,000,000,000.00	5,400,000,000	2,806,000,000	
FRBI29 On 31/03/2029 Spot Bond			4.62000	4.62000	4.62000	105.20751				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.07000	5.07000	5.07000	215.28293				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.33500	92.25077	5.33500	92.23013				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.29000	94.33952	5.29000	94.31868				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			7.14000	7.14000	7.14000	81.81160				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			7.21000	7.21000	7.21000	80.99689				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			4.51000	4.51000	4.51000	147.19730				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	

Contract 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 FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	95.53684				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.61000	176.37325	2.61000	176.34673				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.47000	176.14587	3.47000	176.11528				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	101.29051				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	102.34909				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.84919				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.58222				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	103.33603				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.21417				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.34357				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	115.03730				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	100.48692				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	101.21145				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	112.99206				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	101.16886				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	101.93161				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 14/05/2024 Spot Bond					0.00000	100.29747				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.30317				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.67556				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	102.17969				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	102.46542				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.11572				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30: On 06/11/2023 Spot Bond					0.00000	101.44105				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.10176				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.50521				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	101.14357				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.31821				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.44872				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	98.70750				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	101.37100				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.59027				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.30138				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	101.44849				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	101.61464				0.00	0	
Total FRC323 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 FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	101.33275				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.90490				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	102.14506				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	100.90587				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	100.10569				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.37913				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 15/10/2022 Spot Bond					0.00000	100.74144				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	100.55518				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	102.77913				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	100.45360				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	100.67420				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	101.71785				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	101.18039				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 15/10/2022 Spot Bond					0.00000	100.79806				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	101.55770				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	102.22823				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.84069				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.71091				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2022 Spot Bond					0.00000	100.64113				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	100.10443				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	100.98229				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.72269				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	

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 31/07/2023 Spot Bond					0.00000	100.81468				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.72809				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.73438				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 31/01/2022 Spot Bond					0.00000	100.46835				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	100.57994				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.79087				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.60478				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	101.00098				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.38919				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	100.36331				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	100.59088				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	101.98413				0.00	0	
Total FRC366 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 FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	100.11185				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	103.44617				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	103.45659				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.72504				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC373 On 25/04/2023 Spot Bond					0.00000	100.72162				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC374 On 20/06/2026 Spot Bond					0.00000	103.55238				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC375 On 25/04/2023 Spot Bond					0.00000	101.12587				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	101.71139				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	101.70134				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	101.18975				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	101.35401				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC380 On 16/12/2021 Spot Bond					0.00000	100.94686				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC380 SPOT										0.00	0	
Total For FRC380										0.00	0	
FRC38 On 20/12/2026 Spot Bond					0.00000	100.54708				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.25000	3.25000	3.25000	176.17443				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			3.19000	3.19000	3.19000	176.19057				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			3.20000	3.20000	3.20000	176.18788				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.70000	102.22057	4.70000	102.19937				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.97000	111.63621	4.97000	111.61248				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.62544				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.23009				0.00	0	800,000,00
Total FRJ22 SPOT										0.00	0	800,000,00
Total For FRJ22										0.00	0	800,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.22588				0.00	0	248,000,00
Total FRJ23 SPOT										0.00	0	248,000,00
Total For FRJ23										0.00	0	248,000,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.93293				0.00	0	200,000,00
Total FRJ24 SPOT										0.00	0	200,000,00
Total For FRJ24										0.00	0	200,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.48604				0.00	0	210,000,00
Total FRJ25 SPOT										0.00	0	210,000,00
Total For FRJ25										0.00	0	210,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.09613				0.00	0	170,000,00
Total FRJ26 SPOT										0.00	0	170,000,00
Total For FRJ26										0.00	0	170,000,00
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.41383				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.05186				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.13073				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.07026				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.47800	4.47800	4.47800	99.41422				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.94000	4.94000	4.94000	112.03382				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.13849				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.54750				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.08000	110.10755	5.08000	110.08381				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.92000	218.41771	4.92000	218.37139				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.22000	108.19824	5.22000	108.17454				0.00	0	
Total FRS110 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 FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.95000	4.95000	4.95000	217.74950				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			4.06000	149.21338	4.06000	149.18528				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	131.17560	3.70500	131.15214				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.02000	110.93821	5.02000	110.91448				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.07000	215.32943	5.07000	215.28293				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.12000	214.31158	5.12000	214.26504				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.59000	121.34913	3.59000	151.29577				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.15000	213.70365	5.15000	213.65706				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.22000	108.19824	5.22000	108.17454				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.66000	193.43178	4.66000	193.39201				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.97000	98.62627	5.97000	98.60269				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.55000	194.64165	4.55000	194.60220				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.61000	193.98065	4.61000	193.94104				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.66000	203.67788	5.66000	203.63072				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.92000	99.23150	5.92000	99.20791				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.22000	5.22000	5.22000	108.17454				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.20000	108.46855	5.20000	108.44484				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.42000	196.08267	4.42000	196.04362				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.43000	208.12793	5.43000	208.08102				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.55000	194.64165	4.55000	194.60220				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.55000	194.64165	4.55000	194.60220				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS144 On 31/03/2028 Spot Bond			3.95100	201.38366	3.95100	201.34610				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			4.36000	147.88547	4.36000	147.85644				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS147 On 31/01/2022 Spot Bond			2.31000	176.45271	2.31000	176.42761				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.90000	190.82182	4.90000	190.78135				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			4.94000	190.39075	4.94000	190.35018				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			4.33000	148.01762	4.33000	147.98868				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.41500	196.13832	4.41500	196.09929				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			4.95000	4.95000	4.95000	190.24257				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS170 On 01/08/2022 Spot Bond					0.00000	6.39918				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS171 On 16/10/2022 Spot Bond					0.00000	100.70232				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	100.77573				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS176 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	
FRS180 On 18/09/2023 Spot Bond					0.00000	101.18583				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS182 On 27/09/2025 Spot Bond					0.00000	101.16117				0.00	0	
Total FRS182 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 FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	215.67532				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	153.79006				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	196.69929				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	45.57311				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.39497				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.45813				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.34370				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.15786				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.80513				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.23049				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.02776				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	101.72188				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	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.18039				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	100.98417				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.31200				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23 On 31/03/2032 Spot Bond					0.00000	104.04945				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23 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	
FRS23 On 13/10/2023 Spot Bond					0.00000	109.17466				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24 On 31/03/2032 Spot Bond					0.00000	101.28282				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	100.35293				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	77.51034				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	99.92514				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	120.55314				0.00	0	
Total FRS244 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 FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.77506				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	101.18577				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS247 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	
FRS248 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	
FRS250 On 31/01/2022 Spot Bond					0.00000	100.45311				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS251 On 31/01/2022 Spot Bond					0.00000	100.45415				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS252 On 22/02/2024 Spot Bond					0.00000	104.35886				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 31/01/2022 Spot Bond					0.00000	100.45105				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS254 On 02/03/2024 Spot Bond					0.00000	100.05383				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	119.30623				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 24/03/2022 Spot Bond					0.00000	102.24884				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS259 On 25/03/2024 Spot Bond					0.00000	101.64896				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	100.11938				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	
FRS263 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	
FRS264 On 31/03/2032 Spot Bond					0.00000	101.19785				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	119.64277				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	101.20705				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS27(On 05/07/2022 Spot Bond					0.00000	116.91152				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27 On 14/07/2022 Spot Bond					0.00000	101.79032				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27 On 21/07/2022 Spot Bond					0.00000	111.71409				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	101.19968				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 18/08/2022 Spot Bond					0.00000	100.21174				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS27 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS27 On 30/09/2024 Spot Bond					0.00000	101.51751				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	101.65427				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	101.72840				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	100.93393				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 13/01/2022 Spot Bond					0.00000	100.57736				0.00	0	
Total FRS283 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 FRS283										0.00	0	
FRS283 On 28/02/2031 Spot Bond			9.84500	9.84500	9.84500	100.51832				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			9.84500	9.84500	9.84500	100.51832				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.62091				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 14/02/2022 Spot Bond					0.00000	102.78582				0.00	0	
Total FRS287 SPOT										0.00	0	
Total For FRS287										0.00	0	
FRS287 On 13/11/2023 Spot Bond					0.00000	100.43123				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,500,000,00
Total FRS289 SPOT										0.00	0	2,500,000,00
Total For FRS289										0.00	0	2,500,000,00
FRS289 On 03/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,500,000,00
Total FRS290 SPOT										0.00	0	5,500,000,00
Total For FRS290										0.00	0	5,500,000,00
FRS36 On 07/12/2023 Spot Bond			2.29000	2.29000	2.29000	315.68489				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.03000	317.29584	2.03000	317.25324				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.03000	2.03000	2.03000	317.25324				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.55000	176.65431	1.55000	176.63284				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.55000	176.65431	1.55000	176.63284				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.45857				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.92000	103.20395	4.92000	103.18216				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.44000	70.61212	4.44000	110.17608				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.48000	3.48000	3.48000	151.79482				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.76000	3.76000	3.76000	150.52832				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.09000	3.09000	3.09000	310.92117				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.57000	5.57000	5.57000	104.62489				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			7.04000	109.81567	7.04000	109.79492				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.42000	110.84029	7.42000	110.81835				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.89000	108.07567	7.89000	108.05269				0.00	0	
Total FRX26 SPOT										0.00	0	
Total For FRX26										0.00	0	
FRX27 On 07/03/2027 Spot Bond			8.00000	111.77519	8.00000	111.75097				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX28 On 26/07/2028 Spot Bond			8.45000	112.01607	8.45000	111.99088				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.15000	106.78942	9.15000	106.76346				0.00	0	1,850,000,00
Total FRX30 SPOT										0.00	0	1,850,000,00
Total For FRX30										0.00	0	1,850,000,00
FRX31 On 21/02/2031 Spot Bond			9.38000	103.49081	9.38000	103.46503				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.56000	108.14539	9.56000	108.11765				0.00	0	2,620,000,00
Total FRX32 SPOT										0.00	0	2,620,000,00
Total For FRX32										0.00	0	2,620,000,00
FRX45 On 14/04/2045 Spot Bond			10.69500	78.17829	10.69500	78.15591				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.12306				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.43686				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.20015				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.19061				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.19707				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.19897				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A1 On 20/10/2022 Spot Bond					0.00000	100.61696				0.00	0	
Total FST3A1 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 FST3A1										0.00	0	
FST3A: On 20/10/2024 Spot Bond					0.00000	100.65072				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A: On 20/10/2026 Spot Bond					0.00000	100.69486				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A: On 20/10/2026 Spot Bond					0.00000	100.71690				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.20935				0.00	0	384,100,00
Total GBL05 SPOT										0.00	0	384,100,00
Total For GBL05										0.00	0	384,100,00
GBL06 On 21/06/2024 Spot Bond					0.00000	101.55943				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.36902				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.21160				0.00	326,300,000	163,150,00
Total GH5A21 SPOT										0.00	326,300,000	163,150,00
Total For GH5A21										0.00	326,300,000	163,150,00
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.15996				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.16236				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.22471				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.22000	110.24433	4.22000	110.22303				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.97545				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.12900	108.37452	6.12900	108.35655				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.12775				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.58947				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.04000	107.50216	7.04000	107.48173				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.70626				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.56485				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.94714				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.44816				0.00	400,000,000	200,000,000
Total GRT25G SPOT										0.00	400,000,000	200,000,000
Total For GRT25G										0.00	400,000,000	200,000,000
GRT26 On 09/03/2028 Spot Bond					0.00000	100.68356				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.59777				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	99.94865				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT29 On 10/12/2023 Spot Bond					0.00000	99.66509				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.53957				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.10093				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.40737				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.28596				0.00	0	200,000,00
Total GRT33 SPOT										0.00	0	200,000,00
Total For GRT33										0.00	0	200,000,00
GRT34 On 18/04/2029 Spot Bond					0.00000	98.42900				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.90984				0.00	3,340,000,000	2,670,000,00
Total GRT36 SPOT										0.00	3,340,000,000	2,670,000,00
Total For GRT36										0.00	3,340,000,000	2,670,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.96029				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.47138				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.48380				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.77575				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.20922				0.00	0	
Total GRT42 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 GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.98814				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.63028				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.86816				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.62508				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.17185				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.04402				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.29162				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.11211				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.84331				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.08359				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.41883				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.64558				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	101.02273				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.07717				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	99.97378				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	99.89176				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	101.02804				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.96387				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.94562				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.63000	313.69617	2.63000	313.64895				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.98000	2.98000	2.98000	318.47374				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.61500	101.41154	10.61500	101.38305				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.03000	76.97511	5.03000	101.81903				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
HWAY3 On 31/07/2034 Spot Bond			11.44500	88.72933	11.44500	88.70251				114,494,635,500.00	10,003,900	6,263,459,60
Total HWAY34 SPOT										114,494,635,500.00	10,003,900	6,263,459,60
Total For HWAY34										114,494,635,500.00	10,003,900	6,263,459,60
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.29446	100.00000	12.26740				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.52500	87.75231	11.52500	87.72559				0.00	0	5,190,000,00
Total HWAY35 SPOT										0.00	0	5,190,000,00
Total For HWAY35										0.00	0	5,190,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.29269	100.00000	12.26564				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	100.85352				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	100.65576				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.10192				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.94500	154.27455	2.91000	154.41235				784,370,296,933,000.00	266,339,659,400	579,783,922,70
Total I2025 SPOT										14,370,296,933,000.00	266,339,659,400	579,783,922,70
Total For I2025										14,370,296,933,000.00	266,339,659,400	579,783,922,70
I2029 On 31/03/2029 Spot Bond			3.80000	111.13049	3.75000	111.48198				612,443,907,720,000.00	161,169,449,400	305,773,633,90
Total I2029 SPOT										12,443,907,720,000.00	161,169,449,400	305,773,633,90
Total For I2029										12,443,907,720,000.00	161,169,449,400	305,773,633,90
I2033 On 28/02/2033 Spot Bond			4.28000	106.47466	4.20000	107.28677				543,216,681,456,000.00	360,564,645,200	241,156,169,80
Total I2033 SPOT										13,216,681,456,000.00	360,564,645,200	241,156,169,80
Total For I2033										13,216,681,456,000.00	360,564,645,200	241,156,169,80
I2038 On 31/01/2038 Spot Bond			4.35500	120.66744	4.32000	121.18349				695,867,857,535,410.00	389,407,085,542	467,284,821,80
Total I2038 SPOT										15,867,857,535,410.00	389,407,085,542	467,284,821,80
Total For I2038										15,867,857,535,410.00	389,407,085,542	467,284,821,80
I2046 On 31/03/2046 Spot Bond			4.38500	107.63171	4.33500	108.50919				689,530,306,794,000.00	157,247,504,400	276,412,168,60
Total I2046 SPOT										19,530,306,794,000.00	157,247,504,400	276,412,168,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For I2046									19,530,306,794,000.00	157,247,504,400	276,412,168,60
I2050 On 31/12/2050 Spot Bond			4.36000	111.18284	4.29000	112.59104			411,659,664,320,720.00	94,417,354,202	274,026,327,5€
Total I2050 SPOT									11,659,664,320,720.00	94,417,354,202	274,026,327,5€
Total For I2050									11,659,664,320,720.00	94,417,354,202	274,026,327,5€
IBL101 On 24/05/2022 Spot Bond			5.96500	5.96500	5.96500	101.72790			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.47758			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.75000	312.98251	2.75000	312.93440			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.23783			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.74421			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.39105			0.00	0	
Total IBL123 SPOT									0.00	0	
Total For IBL123									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.46631			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.77184			0.00	0	
Total IBL128 SPOT									0.00	0	
Total For IBL128									0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.13212			0.00	0	
Total IBL129 SPOT									0.00	0	
Total For IBL129									0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.69137			0.00	0	
Total IBL130 SPOT									0.00	0	
Total For IBL130									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.32742			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.10649				0.00	220,000,000	110,000,000
Total IBL133 SPOT										0.00	220,000,000	110,000,000
Total For IBL133										0.00	220,000,000	110,000,000
IBL134 On 17/10/2024 Spot Bond					0.00000	100.78782				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.21345				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.82195				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.39381				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.33585				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.19233				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.32725				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.16467				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.97361				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.14129				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL149 On 25/08/2025 Spot Bond					0.00000	100.14721				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.22746				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.57791				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.54619				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.56490				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.38104				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.48109				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.35760				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.81508				0.00	0	420,000,00
Total IBL162 SPOT										0.00	0	420,000,00
Total For IBL162										0.00	0	420,000,00
IBL163 On 13/04/2026 Spot Bond					0.00000	100.73201				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.20679				0.00	0	
Total IBL167 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 IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.21545				0.00	0	670,000,00
Total IBL168 SPOT										0.00	0	670,000,00
Total For IBL168										0.00	0	670,000,00
IBL177 On 19/07/2024 Spot Bond					0.00000	100.62715				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.64997				0.00	0	630,000,00
Total IBL178 SPOT										0.00	0	630,000,00
Total For IBL178										0.00	0	630,000,00
IBL181 On 25/08/2024 Spot Bond					0.00000	100.15087				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.15614				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	99.94795				0.00	0	340,000,00
Total IBL190 SPOT										0.00	0	340,000,00
Total For IBL190										0.00	0	340,000,00
IBL191 On 10/09/2026 Spot Bond					0.00000	99.94606				0.00	0	610,000,00
Total IBL191 SPOT										0.00	0	610,000,00
Total For IBL191										0.00	0	610,000,00
IBL192 On 08/10/2026 Spot Bond					0.00000	100.80589				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.71226				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.46633				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.39070				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.35183				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	25,000,000.00
Total IBL200 SPOT										0.00	0	25,000,000.00
Total For IBL200										0.00	0	25,000,000.00
IBL201 On 02/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	35,000,000.00
Total IBL201 SPOT										0.00	0	35,000,000.00
Total For IBL201										0.00	0	35,000,000.00
IBL202 On 02/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		880,000,000,000,000.00		8,800,000,000	8,800,000,000	8,800,000.00
Total IBL202 SPOT								10,000,000,000,000.00		8,800,000,000	8,800,000,000	8,800,000.00
Total For IBL202								10,000,000,000,000.00		8,800,000,000	8,800,000,000	8,800,000.00
IBL36 On 31/01/2022 Spot Bond			1.63000	1.63000	1.63000	176.61122				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.67000	110.31215	6.67000	110.29248				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.90000	176.56140	1.90000	176.53827				0.00	0	22,000.00
Total IBL67 SPOT										0.00	0	22,000.00
Total For IBL67										0.00	0	22,000.00
IBL78 On 25/11/2022 Spot Bond			5.04000	104.98543	5.04000	104.97098				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.15773				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.96500	101.82973	8.96500	101.80506				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.52000	104.88503	10.52000	105.00634				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG11 On 05/12/2026 Spot Bond			9.56000	104.89285	9.56000	104.86594				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.86658				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.37290				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.96482				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.38802				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	101.14513				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.98343				0.00	0	100,000,00
Total IDCG19 SPOT										0.00	0	100,000,00
Total For IDCG19										0.00	0	100,000,00
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.04889				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.83099				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.64860				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.19961				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.29000	101.05446	8.29000	101.03203				0.00	0	
Total IFC01 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 IFC01										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.47284				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.80510				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.30703				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	96.95229				0.00	0	100,000,00
Total INLV07 SPOT										0.00	0	100,000,00
Total For INLV07										0.00	0	100,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	101.99616				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.86135				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	101.22154				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	101.10317				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.12367				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	101.09072				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.39799				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.43277				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.75143				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.37258				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.37966				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.00870				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.61067				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.98776				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.24858				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC36 On 10/02/2022 Spot Bond					0.00000	100.29975				0.00	0	
Total IPFC36 SPOT										0.00	0	
Total For IPFC36										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.21342				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV017/F On 31/01/2022 Spot Bond			2.75000	100.95665	2.75000	100.94907				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.31000	186.45580	5.31000	186.41422				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.39883				0.00	0	200,000,00
Total IV035 SPOT										0.00	0	200,000,00
Total For IV035										0.00	0	200,000,00
IV039 On 31/01/2022 Spot Bond			3.05000	3.05000	3.05000	176.22824				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.70850				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.65900	176.36027	2.65900	176.33352				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.97713				0.00	1,100,000,000	1,080,000,00
Total IV046 SPOT										0.00	1,100,000,000	1,080,000,00
Total For IV046										0.00	1,100,000,000	1,080,000,00
IV050 On 26/06/2024 Spot Bond					0.00000	104.95130				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.21000	187.51004	5.21000	187.46873				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.46500	99.98229	6.46500	100.00000				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.32618				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	

Contract 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 IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.15235				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.39836				0.00	400,000,000	200,000,000
Total IVC145 SPOT										0.00	400,000,000	200,000,000
Total For IVC145										0.00	400,000,000	200,000,000
IVC146 On 03/06/2023 Spot Bond					0.00000	100.44080				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	101.07658				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	99.89838				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	99.89838				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.00269				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	101.39239				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	101.24350				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.00011				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	101.03396				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.90216				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.31592				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	101.49231				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	101.34296				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	103.41217	7.40000	103.39164				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.06626				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.26486				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	99.86794				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	102.52095	7.23000	102.50116				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC196 On 29/12/2021 Spot Bond					0.00000	100.94882				0.00	0	
Total IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.35730				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.14524				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	101.99993	7.45000	101.97932				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	99.92735				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	110.63145	3.91012	104.45872				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.63630				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.21544				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.09548				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.56000	6.56000	6.56000	99.68603				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC207 On 17/02/2022 Spot Bond					0.00000	100.13014				0.00	0	
Total IVC207 SPOT										0.00	0	
Total For IVC207										0.00	0	
IVZ068 On 02/12/2021 Spot Bond			4.20000	4.20000	4.20000	4.20000				0.00	0	
Total IVZ068 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 IVZ068										0.00	0	
IVZ069 On 09/12/2021 Spot Bond			4.20000	4.20000	4.20000	99.90803				0.00	0	
Total IVZ069 SPOT										0.00	0	
Total For IVZ069										0.00	0	
IVZ070 On 15/12/2021 Spot Bond			4.20000	4.20000	4.20000	99.83916				0.00	0	
Total IVZ070 SPOT										0.00	0	
Total For IVZ070										0.00	0	
IVZ071 On 06/01/2022 Spot Bond			4.25000	4.25000	4.25000	99.58257				0.00	0	
Total IVZ071 SPOT										0.00	0	
Total For IVZ071										0.00	0	
IVZ072 On 13/01/2022 Spot Bond			4.25000	4.25000	4.25000	99.50181				0.00	0	
Total IVZ072 SPOT										0.00	0	
Total For IVZ072										0.00	0	
IVZ073 On 27/01/2022 Spot Bond			4.30000	4.30000	4.30000	99.33297				0.00	0	
Total IVZ073 SPOT										0.00	0	
Total For IVZ073										0.00	0	
IVZ074 On 03/02/2022 Spot Bond			4.30000	4.30000	4.30000	99.25167				0.00	0	
Total IVZ074 SPOT										0.00	0	
Total For IVZ074										0.00	0	
IVZ077 On 24/02/2022 Spot Bond			4.30000	4.30000	4.30000	99.00856				0.00	0	
Total IVZ077 SPOT										0.00	0	
Total For IVZ077										0.00	0	
IVZ078 On 03/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	35,000,000,000	35,000,000,000	
Total IVZ078 SPOT									10,000,000,000,000.00	35,000,000,000	35,000,000,000	
Total For IVZ078									10,000,000,000,000.00	35,000,000,000	35,000,000,000	
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	101.45938				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.59893				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.28755				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.68271				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.95163				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.77833				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.74805				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.92296				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.57366				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	99.86470				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	99.86420				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.39280				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.04000	121.40337	9.04000	121.37373				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	99.90689				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL06 On 04/10/2022 Spot Bond			6.46000	104.73052	6.46000	104.71224				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.80923				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.73894				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.09423				0.00	0	480,000,00
Total LGL09 SPOT										0.00	0	480,000,00
Total For LGL09										0.00	0	480,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	100.69464				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.92716				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.53702				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.92516				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.21034				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.21603				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.14979				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	101.09205				0.00	0	
Total MBF065 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 MBF065										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.20945				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond					0.00000	100.07918				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	100.41396				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	101.02235				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.92179				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.18184				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.51670				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.33207				0.00	0	1,000,000,00
Total MBP045 SPOT										0.00	0	1,000,000,00
Total For MBP045										0.00	0	1,000,000,00
MBP04: On 26/02/2022 Spot Bond					0.00000	100.22997				0.00	16,288,000,000	8,144,000,00
Total MBP046 SPOT										0.00	16,288,000,000	8,144,000,00
Total For MBP046										0.00	16,288,000,000	8,144,000,00
MBP04: On 26/02/2024 Spot Bond					0.00000	100.13701				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2022 Spot Bond					0.00000	100.90340				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.92254				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.36174				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.15943				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.89005				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.29000	8.29000	8.29000	112.92712				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.93400	106.68018	5.93400	106.66323			1,762,398,000,000.00	297,000,000	1,198,500,000	
Total MMIG05 SPOT									1,762,398,000,000.00	297,000,000	1,198,500,000	
Total For MMIG05									1,762,398,000,000.00	297,000,000	1,198,500,000	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.89757				0.00	940,000,000	470,000,000
Total MMIG06 SPOT										0.00	940,000,000	470,000,000
Total For MMIG06										0.00	940,000,000	470,000,000
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.25486				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.83169				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.94000	101.31411	8.94000	101.28991				0.00	0	6,000,000
Total MML02 SPOT										0.00	0	6,000,000
Total For MML02										0.00	0	6,000,000
MML03 On 15/03/2028 Spot Bond					0.00000	100.93925				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.19000	95.11088	9.19000	95.64546				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN07 On 13/07/2022 Spot Bond					0.00000	101.53741				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.47274				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.49799				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.76838				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	100.67257				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.38893				0.00	27,680,000,000	13,840,000,000
Total MTN14 SPOT										0.00	27,680,000,000	13,840,000,000
Total For MTN14										0.00	27,680,000,000	13,840,000,000
MTN15 On 10/05/2024 Spot Bond					0.00000	100.35707				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.98380				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.63632				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.42293				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	99.98555				0.00	0	350,000,000
Total MTN19 SPOT										0.00	0	350,000,000
Total For MTN19										0.00	0	350,000,000
MTN20 On 07/09/2026 Spot Bond					0.00000	99.78837				0.00	0	
Total MTN20 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 MTN20									0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	103.15692			0.00	0	
Total MTN21 SPOT									0.00	0	
Total For MTN21									0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.61838			0.00	0	
Total MTN22 SPOT									0.00	0	
Total For MTN22									0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.88500	100.83162	8.88500	100.80780			0.00	0	
Total MTN23 SPOT									0.00	0	
Total For MTN23									0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.66991			0.00	0	
Total MTN24 SPOT									0.00	0	
Total For MTN24									0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.15036			0.00	250,000,000	250,000,000
Total MTN25 SPOT									0.00	250,000,000	250,000,000
Total For MTN25									0.00	250,000,000	250,000,000
MTN26 On 29/06/2026 Spot Bond					0.00000	102.40199			0.00	0	
Total MTN26 SPOT									0.00	0	
Total For MTN26									0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	101.91570			0.00	0	
Total MTN27 SPOT									0.00	0	
Total For MTN27									0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	99.87390			0.00	0	
Total MTN28 SPOT									0.00	0	
Total For MTN28									0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.07954			0.00	0	
Total MTN29 SPOT									0.00	0	
Total For MTN29									0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.31696			0.00	0	
Total MTN30 SPOT									0.00	0	
Total For MTN30									0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.86786			0.00	0	
Total MTNC24 SPOT									0.00	0	
Total For MTNC24									0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.21921			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.23436				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.23429				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.18892				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.62161				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	101.21730				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.57503				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	105.08768				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	101.05516				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.36453				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.62748				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.86927				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	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
NAM01 On 19/11/2022 Spot Bond			6.32500	102.16277	6.32500	102.14520			0.00	0	
Total NAM01 SPOT									0.00	0	
Total For NAM01									0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.55000	108.89482	6.55000	108.87576			0.00	0	
Total NAM03 SPOT									0.00	0	
Total For NAM03									0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.82000	106.15707	9.82000	106.12941			0.00	0	
Total NAM04 SPOT									0.00	0	
Total For NAM04									0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.61543			0.00	0	
Total NBG01G SPOT									0.00	0	
Total For NBG01G									0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.61009			0.00	0	
Total NBG02G SPOT									0.00	0	
Total For NBG02G									0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.51100			0.00	0	
Total NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.56974			0.00	0	
Total NBG04G SPOT									0.00	0	
Total For NBG04G									0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.55018			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.50472			0.00	0	
Total NBG06G SPOT									0.00	0	
Total For NBG06G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.11500	109.69677	6.11500	109.67852			0.00	0	200,000,00
Total NBK13A SPOT									0.00	0	200,000,00
Total For NBK13A									0.00	0	200,000,00
NBK15 On 11/02/2022 Spot Bond			5.41500	103.38273	5.41500	103.36754			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.40200	108.66658	7.40200	108.64512		4,974,144,000,000.00		672,000,000	336,000,00
Total NBK16A SPOT								4,974,144,000,000.00		672,000,000	336,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For NBK16A									4,974,144,000,000.00	672,000,000	336,000,000
NBK17, On 22/04/2026 Spot Bond			8.44000	106.66636	8.44000	106.64214			0.00	0	
Total NBK17A SPOT									0.00	0	
Total For NBK17A									0.00	0	
NBK19, On 01/06/2022 Spot Bond			5.94500	101.89894	5.94500	101.88280			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20, On 01/06/2026 Spot Bond			7.53500	110.74951	7.53500	110.72701			0.00	0	
Total NBK20A SPOT									0.00	0	
Total For NBK20A									0.00	0	
NBK21, On 21/07/2027 Spot Bond			8.76500	112.13571	8.76500	112.10957			0.00	0	100,000,000
Total NBK21A SPOT									0.00	0	100,000,000
Total For NBK21A									0.00	0	100,000,000
NBK22, On 19/11/2022 Spot Bond			5.04000	105.10587	5.04000	105.09142			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23, On 19/11/2025 Spot Bond			7.48800	111.28301	7.48800	111.26041			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24, On 19/11/2027 Spot Bond			8.46500	111.89610	8.46500	111.87048			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I, On 11/02/2022 Spot Bond					0.00000	100.33132			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25, On 17/02/2023 Spot Bond			5.62000	5.62000	5.62000	108.96066			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25I, On 12/02/2025 Spot Bond					0.00000	102.42282			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26, On 10/05/2023 Spot Bond			100.00000	39.46120	100.00000	39.37290			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26I, On 22/04/2026 Spot Bond					0.00000	103.20903			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			8.77500	109.37394	8.77500	109.34800				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.67000	110.20408	5.67000	110.18734				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.96500	113.35087	7.96500	113.32682				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.90000	110.36915	5.90000	110.35172				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.62000	107.53604	5.62000	107.51958				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.41808				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	101.84901				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.24397				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.61500	10.61500	10.61500	74.68604				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.33466				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	100.39045				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK43I On 20/02/2024 Spot Bond					0.00000	101.73405				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.86304				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.25356				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.59963				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.97990				0.00	0	10,000,00
Total NBK49B SPOT										0.00	0	10,000,00
Total For NBK49B										0.00	0	10,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	101.24532				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.22932				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.81512				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.74468				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.86255				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.50459				0.00	0	160,000,00
Total NBKB55 SPOT										0.00	0	160,000,00
Total For NBKB55										0.00	0	160,000,00
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.44097				0.00	0	
Total NBKB56 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 NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.57852				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.90199				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.34870				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.53956				0.00	0	110,000,00
Total NBKB60 SPOT										0.00	0	110,000,00
Total For NBKB60										0.00	0	110,000,00
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.28098				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.62714				0.00	0	380,000,00
Total NBKB62 SPOT										0.00	0	380,000,00
Total For NBKB62										0.00	0	380,000,00
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.72722				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.19626				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			9.78500	104.01905	9.78500	103.99160				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.18573				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond			9.82000	103.57142	9.82000	103.54400				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.19626				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.21297				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.23401				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	99.84326				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	99.84326				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.18170				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.34551				0.00	0	200,000,0€
Total NGL02 SPOT										0.00	0	200,000,0€
Total For NGL02										0.00	0	200,000,0€
NGL03 On 26/05/2022 Spot Bond					0.00000	100.27593				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.32126				0.00	0	100,000,0€
Total NGL04 SPOT										0.00	0	100,000,0€
Total For NGL04										0.00	0	100,000,0€
NGL05 On 26/07/2023 Spot Bond					0.00000	102.51094				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.12511				0.00	0	
Total NGL06 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 NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.10461				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	107.09675				0.00	1,000,000,000	500,000,000
Total NGL08 SPOT										0.00	1,000,000,000	500,000,000
Total For NGL08										0.00	1,000,000,000	500,000,000
NGL09 On 19/06/2026 Spot Bond					0.00000	102.40344				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.64874				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	104.14895				0.00	600,000,000	306,000,000
Total NGLT1B SPOT										0.00	600,000,000	306,000,000
Total For NGLT1B										0.00	600,000,000	306,000,000
NGT10 On 25/03/2024 Spot Bond					0.00000	104.60580				0.00	800,000,000	400,000,000
Total NGT103 SPOT										0.00	800,000,000	400,000,000
Total For NGT103										0.00	800,000,000	400,000,000
NGT10 On 15/01/2025 Spot Bond					0.00000	105.24865				0.00	1,400,000,000	913,000,000
Total NGT104 SPOT										0.00	1,400,000,000	913,000,000
Total For NGT104										0.00	1,400,000,000	913,000,000
NGT10 On 22/05/2025 Spot Bond					0.00000	103.11299				0.00	1,200,000,000	600,000,000
Total NGT105 SPOT										0.00	1,200,000,000	600,000,000
Total For NGT105										0.00	1,200,000,000	600,000,000
NGT10 On 05/08/2025 Spot Bond					0.00000	103.47176				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.83632				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.20331				0.00	1,600,000,000	800,000,000
Total NGT108 SPOT										0.00	1,600,000,000	800,000,000
Total For NGT108										0.00	1,600,000,000	800,000,000
NGT10 On 04/11/2026 Spot Bond					0.00000	100.66208				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.01315				0.00	0	6,500,000.00
Total NGT1G SPOT										0.00	0	6,500,000.00
Total For NGT1G										0.00	0	6,500,000.00
NHM00 On 16/04/2022 Spot Bond					0.00000	101.78537				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.69179				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.33811				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	99.87488				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	99.86806				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.51402				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	102.97119				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.56386				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	103.82557				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	100.21621				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NI202 On 07/12/2033 Spot Bond			5.12000	5.12000	5.12000	214.26504				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.92000	3.92000	3.92000	201.70231				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.66500	3.66500	3.66500	150.95662				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.04500	4.04500	4.04500	109.30851				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.07000	5.07000	5.07000	110.22173				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.77000	3.77000	3.77000	150.48333				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	201.79964	3.45000	201.76483				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.57000	3.57000	3.57000	151.38636				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.56500	3.56500	3.56500	205.83325				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.71000	204.17116	3.71000	204.13442				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.18500	108.67180	5.18500	108.64809				0.00	0	
Total NILB17 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 NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.25933				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.28188				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.43654				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	135.81390				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.89164				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.04216				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.50451				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.20335				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.02328				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.54020				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	124.42945				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.22660				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.22294				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.73303				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	150.08725				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.35308				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	149.87017				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	142.45262				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	99.89526				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	128.73767				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.68856				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	91.91435				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.15396				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN06 On 12/03/2026 Spot Bond					0.00000	99.88962				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	103.17462				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	99.92034				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.67201				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.32673				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.21368				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.23424				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	99.98672				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	99.87985				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.23424				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.79247				0.00	2,080,000,000	1,040,000,000
Total NN114 SPOT										0.00	2,080,000,000	1,040,000,000
Total For NN114										0.00	2,080,000,000	1,040,000,000
NN115 On 13/10/2023 Spot Bond					0.00000	101.05523				0.00	0	
Total NN115 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 NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.89932				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.84025				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	101.13547				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	131.27000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	127.49000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	133.52000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	131.87000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	130.02400				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	118.54572				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	91.30057				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 19/04/2022 Spot Bond					0.00000	116.13141				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	118.54572				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03: On 29/12/2021 Spot Bond					0.00000	100.90661				0.00	0	
Total NNF039 SPOT										0.00	0	
Total For NNF039										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	93.20432				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	101.76867				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04: On 05/05/2022 Spot Bond					0.00000	100.36307				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF05: On 22/02/2022 Spot Bond					0.00000	95.31033				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF05: On 08/12/2021 Spot Bond					0.00000	99.97307				0.00	0	
Total NNF055 SPOT										0.00	0	
Total For NNF055										0.00	0	
NNF05: On 13/12/2021 Spot Bond					0.00000	101.05978				0.00	0	
Total NNF056 SPOT										0.00	0	
Total For NNF056										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	101.01547				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	101.01157				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	101.01157				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF06 On 12/09/2024 Spot Bond					0.00000	102.52179				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 28/03/2022 Spot Bond					0.00000	100.94483				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06 On 29/12/2021 Spot Bond					0.00000	100.92476				0.00	0	
Total NNF061 SPOT										0.00	0	
Total For NNF061										0.00	0	
NNF06 On 29/12/2021 Spot Bond					0.00000	100.93402				0.00	0	
Total NNF062 SPOT										0.00	0	
Total For NNF062										0.00	0	
NNF06 On 04/01/2022 Spot Bond					0.00000	101.10971				0.00	0	
Total NNF063 SPOT										0.00	0	
Total For NNF063										0.00	0	
NNF06 On 13/01/2022 Spot Bond					0.00000	100.73425				0.00	0	
Total NNF064 SPOT										0.00	0	
Total For NNF064										0.00	0	
NNF06 On 13/01/2022 Spot Bond					0.00000	100.73425				0.00	0	
Total NNF065 SPOT										0.00	0	
Total For NNF065										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	100.58197				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF06 On 14/02/2022 Spot Bond					0.00000	100.32370				0.00	0	
Total NNF067 SPOT										0.00	0	
Total For NNF067										0.00	0	
NNF06 On 17/02/2022 Spot Bond					0.00000	100.25262				0.00	0	
Total NNF068 SPOT										0.00	0	
Total For NNF068										0.00	0	
NNF06 On 18/02/2022 Spot Bond					0.00000	100.24081				0.00	12,000,000,000	6,000,000,000
Total NNF069 SPOT										0.00	12,000,000,000	6,000,000,000
Total For NNF069										0.00	12,000,000,000	6,000,000,000
NNF07 On 22/02/2022 Spot Bond					0.00000	100.19562				0.00	0	
Total NNF070 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 NNF070										0.00	0	
NNF07 On 22/02/2022 Spot Bond					0.00000	100.19562				0.00	0	
Total NNF071 SPOT										0.00	0	
Total For NNF071										0.00	0	
NNF07 On 23/02/2022 Spot Bond					0.00000	100.18164				0.00	0	
Total NNF072 SPOT										0.00	0	
Total For NNF072										0.00	0	
NNF07 On 22/02/2022 Spot Bond					0.00000	100.19562				0.00	0	
Total NNF073 SPOT										0.00	0	
Total For NNF073										0.00	0	
NNF07 On 26/05/2022 Spot Bond					0.00000	100.14122				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF07 On 28/02/2022 Spot Bond					0.00000	100.08740				0.00	0	
Total NNF075 SPOT										0.00	0	
Total For NNF075										0.00	0	
NNF07 On 28/02/2022 Spot Bond					0.00000	100.08740				0.00	0	
Total NNF076 SPOT										0.00	0	
Total For NNF076										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	130.40541				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.00455				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.21698				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.21744				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.19936				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.16366				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.60329				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.23262				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.22304				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.18059				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.62745				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.18622				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.62000	106.06602	6.62000	106.04694				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.96000	199.42600	2.96000	199.39412				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			10.34000	109.56350	10.34000	109.53316			44,022,550,000.00	4,257,500	433,268,10	
Total NRA028 SPOT									44,022,550,000.00	4,257,500	433,268,10	
Total For NRA028									44,022,550,000.00	4,257,500	433,268,10	
NRA02 On 30/11/2028 Spot Bond			100.00000	12.74784	100.00000	12.71948			0.00	0		
Total NRA028/R186 SPOT									0.00	0		
Total For NRA028/R186									0.00	0		
NTC21 On 24/03/2022 Spot Bond					0.00000	101.20895				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC23 On 15/02/2023 Spot Bond					0.00000	100.60291				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.28471				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	99.90489				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	99.90348				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	101.03543				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	99.94046				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.49246				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.14369				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.00447				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.91000	103.45143	5.91000	103.43496				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.08300	110.50015	8.08300	110.47597				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00

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 OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			6.13500	106.03076	6.13500	106.01307				0.00	0	1,500,000,00
Total OML09 SPOT										0.00	0	1,500,000,00
Total For OML09										0.00	0	1,500,000,00
OML10 On 14/09/2025 Spot Bond			8.49500	111.64822	8.49500	111.62257				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	99.83246				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.66418				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.05573				0.00	0	300,000,00
Total OML13 SPOT										0.00	0	300,000,00
Total For OML13										0.00	0	300,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.20943				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.20999				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.17412				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.80605				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.10946				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.11135				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.91642				0.00	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 PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.21601				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.24253				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.24632				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.25010				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.97500	115.15141	8.04000	114.84486			738,091,795,832,500.00	1,346,469,190,700	2,418,036,629,400	
Total R186 SPOT									18,091,795,832,500.00	346,469,190,700	418,036,629,400	
Total For R186									18,091,795,832,500.00	346,469,190,700	418,036,629,400	
R197 On 07/12/2023 Spot Bond			1.68000	319.42014	1.68000	319.38026			172,691,177,400,000.00	102,792,367,500	87,413,188,600	
Total R197 SPOT									172,691,177,400,000.00	102,792,367,500	87,413,188,600	
Total For R197									172,691,177,400,000.00	102,792,367,500	87,413,188,600	
R202 On 07/12/2033 Spot Bond			4.25000	232.87264	4.12000	235.76245			518,155,551,525,000.00	121,918,953,300	289,585,643,400	
Total R202 SPOT									18,155,551,525,000.00	121,918,953,300	289,585,643,400	
Total For R202									18,155,551,525,000.00	121,918,953,300	289,585,643,400	
R2023 On 28/02/2023 Spot Bond			4.94000	105.39830	4.95000	105.37198			512,407,131,624,000.00	508,584,439,600	1,037,755,379,900	
Total R2023 SPOT									12,407,131,624,000.00	508,584,439,600	1,037,755,379,900	
Total For R2023									12,407,131,624,000.00	508,584,439,600	1,037,755,379,900	
R2030 On 31/01/2030 Spot Bond			9.64500	93.64456	9.75000	93.07387			882,669,544,142,500.00	2,787,213,016,500	2,530,615,145,900	
Total R2030 SPOT									12,669,544,142,500.00	787,213,016,500	530,615,145,900	
Total For R2030									12,669,544,142,500.00	787,213,016,500	530,615,145,900	
R2032 On 31/03/2032 Spot Bond			10.12500	89.68569	10.22000	89.11255			280,505,974,887,500.00	1,311,654,911,100	1,428,672,903,800	
Total R2032 SPOT									10,505,974,887,500.00	311,654,911,100	428,672,903,800	
Total For R2032									10,505,974,887,500.00	311,654,911,100	428,672,903,800	
R2035 On 28/02/2035 Spot Bond			10.59000	90.31481	10.63500	90.00104			743,461,583,419,000.00	1,392,206,004,100	1,372,012,126,600	
Total R2035 SPOT									13,461,583,419,000.00	392,206,004,100	372,012,126,600	
Total For R2035									13,461,583,419,000.00	392,206,004,100	372,012,126,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2037 On 31/01/2037 Spot Bond			10.75000	86.31000	10.78500	86.05951			021,267,658,900,000.00	839,187,689,200	002,310,991,000
Total R2037 SPOT									21,267,658,900,000.00	839,187,689,200	002,310,991,000
Total For R2037									21,267,658,900,000.00	839,187,689,200	002,310,991,000
R2040 On 31/01/2040 Spot Bond			10.80500	88.89870	10.82000	88.76845			574,677,122,039,000.00	701,034,439,800	074,284,438,500
Total R2040 SPOT									4,677,122,039,000.00	701,034,439,800	074,284,438,500
Total For R2040									4,677,122,039,000.00	701,034,439,800	074,284,438,500
R2044 On 31/01/2044 Spot Bond			10.83500	85.65875	10.86500	85.42086			787,036,873,115,000.00	257,225,369,000	074,386,942,200
Total R2044 SPOT									7,036,873,115,000.00	257,225,369,000	741,386,942,200
Total For R2044									7,036,873,115,000.00	257,225,369,000	741,386,942,200
R2048 On 28/02/2048 Spot Bond			10.76500	84.81858	10.79500	84.57347			389,685,906,929,000.00	686,454,798,600	042,193,520,800
Total R2048 SPOT									3,896,859,069,290,000.00	686,454,798,600	421,935,208,000
Total For R2048									3,896,859,069,290,000.00	686,454,798,600	421,935,208,000
R209 On 31/03/2036 Spot Bond			10.54000	69.80331	10.57500	69.58778			404,619,271,786,000.00	228,142,245,900	532,835,144,100
Total R209 SPOT									4,046,192,717,860,000.00	228,142,245,900	532,835,144,100
Total For R209									4,046,192,717,860,000.00	228,142,245,900	532,835,144,100
R210 On 31/03/2028 Spot Bond			3.29000	209.13495	3.21000	210.06098			68,028,503,214,000.00	20,677,356,600	105,499,496,800
Total R210 SPOT									8,028,503,214,000.00	20,677,356,600	105,499,496,800
Total For R210									8,028,503,214,000.00	20,677,356,600	105,499,496,800
R212 On 31/01/2022 Spot Bond			1.30000	176.72073	1.30000	176.70045			478,620,000,000,000.00	1,137,400,000,000	513,300,000,000
Total R212 SPOT									8,620,000,000,000.00	137,400,000,000	513,300,000,000
Total For R212									8,620,000,000,000.00	137,400,000,000	513,300,000,000
R213 On 28/02/2031 Spot Bond			9.92500	84.45704	10.02000	83.93646			625,973,664,850,000.00	969,871,402,000	724,823,171,200
Total R213 SPOT									5,973,664,850,000.00	969,871,402,000	724,823,171,200
Total For R213									5,973,664,850,000.00	969,871,402,000	724,823,171,200
R214 On 28/02/2041 Spot Bond			10.80500	67.16242	10.83500	66.96943			090,452,283,641,000.00	1,026,418,536,200	906,689,631,000
Total R214 SPOT									10,452,283,641,000.00	1,026,418,536,200	906,689,631,000
Total For R214									10,452,283,641,000.00	1,026,418,536,200	906,689,631,000
RDFB0 On 02/12/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.03727			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.29466			0.00	0	
Total RDFB12 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 RDFB12										0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	99.49015				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.17423				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2022 Spot Bond					0.00000	100.31435				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	99.74708				0.00	0	200,000,00
Total RDFB17 SPOT										0.00	0	200,000,00
Total For RDFB17										0.00	0	200,000,00
RDFB1: On 11/02/2026 Spot Bond					0.00000	98.40815				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1: On 22/03/2022 Spot Bond					0.00000	101.11793				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	101.07244				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	101.12362				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.99230				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	100.19840				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	98.89483				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.21242				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.62203				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.38301				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	101.24324				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	99.98022				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	99.97630				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED16 On 07/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			200,000,000,000.00	2,000,000,000	1,000,000,000	
Total RED162 SPOT									10,000,000,000,000.00	2,000,000,000	1,000,000,000	
Total For RED162									10,000,000,000,000.00	2,000,000,000	1,000,000,000	
RED30 On 17/11/2023 Spot Bond					0.00000	100.48171			0.00	0	0	
Total RED302 SPOT									0.00	0	0	
Total For RED302									0.00	0	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.93242			0.00	0	0	
Total RED402 SPOT									0.00	0	0	
Total For RED402									0.00	0	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.00023			0.00	0	0	
Total RED501 SPOT									0.00	0	0	
Total For RED501									0.00	0	0	
RED60 On 09/08/2024 Spot Bond					0.00000	99.76751			0.00	0	0	
Total RED603 SPOT									0.00	0	0	
Total For RED603									0.00	0	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.35082			0.00	0	0	
Total RED704 SPOT									0.00	0	0	
Total For RED704									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
RED70 On 17/04/2023 Spot Bond					0.00000	101.66611				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.82025				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.11914				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.67906				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.69757				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.39662				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.17913				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.63000	105.25626	6.63000	105.23750				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			12.27500	90.55693	12.27500	90.52746				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.32000	101.00236	11.32000	100.97198				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.38636				0.00	0	
Total RWL26 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 RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.44000	100.79895	10.44000	100.77092				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.11000	103.29271	5.11000	103.27859				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	100.46144				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.48629				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.85000	108.71442	7.85000	108.69131				0.00	0	905,000,00
Total SBS20 SPOT										0.00	0	905,000,00
Total For SBS20										0.00	0	905,000,00
SBS21 On 15/05/2026 Spot Bond					0.00000	103.87828				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.42500	110.48290	6.42500	110.46392				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			8.06000	100.78341	8.06000	100.76141				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.21000	106.74258	8.21000	106.71911				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.17000	109.45439	7.17000	109.43309				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.23000	108.36771	7.23000	108.34679				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.19000	106.37041	9.19000	106.34444				0.00	0	4,430,000,00
Total SBS39 SPOT										0.00	0	4,430,000,00
Total For SBS39										0.00	0	4,430,000,00
SBS41 On 12/11/2022 Spot Bond			5.23000	104.94348	5.23000	104.92851				0.00	0	60,000,00
Total SBS41 SPOT										0.00	0	60,000,00
Total For SBS41										0.00	0	60,000,00
SBS42 On 12/11/2025 Spot Bond			7.64500	110.72883	7.64500	110.70589				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.32500	112.22866	8.32500	112.20337				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.51000	109.12600	5.51000	109.10988				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.36273				0.00	0	950,000,00
Total SBS47 SPOT										0.00	0	950,000,00
Total For SBS47										0.00	0	950,000,00
SBS49 On 31/01/2022 Spot Bond					0.00000	100.63868				0.00	2,314,000,000	1,157,000,00
Total SBS49 SPOT										0.00	2,314,000,000	1,157,000,00
Total For SBS49										0.00	2,314,000,000	1,157,000,00
SBS50 On 31/01/2022 Spot Bond			4.10000	104.08446	4.10000	104.07284				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.69000	6.69000	6.69000	109.47239				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.68812				0.00	0	200,000,00
Total SBS52 SPOT										0.00	0	200,000,00
Total For SBS52										0.00	0	200,000,00
SBS53 On 03/05/2027 Spot Bond					0.00000	103.51935				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	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
SBS55 On 12/06/2022 Spot Bond					0.00000	100.40858				0.00	0	700,000,00
Total SBS55 SPOT										0.00	0	700,000,00
Total For SBS55										0.00	0	700,000,00
SBS56 On 12/06/2022 Spot Bond			4.49000	102.11907	4.49000	102.10669				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.49440				0.00	0	340,000,00
Total SBS57 SPOT										0.00	0	340,000,00
Total For SBS57										0.00	0	340,000,00
SBS58 On 12/06/2027 Spot Bond					0.00000	102.59754				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.08004				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.11185				0.00	0	429,500,00
Total SBS62 SPOT										0.00	0	429,500,00
Total For SBS62										0.00	0	429,500,00
SBS63 On 31/01/2026 Spot Bond					0.00000	101.32811				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.56352				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.97929				0.00	0	529,500,00
Total SBS65 SPOT										0.00	0	529,500,00
Total For SBS65										0.00	0	529,500,00
SBS66 On 26/06/2022 Spot Bond					0.00000	101.20383				0.00	0	100,000,00
Total SBS66 SPOT										0.00	0	100,000,00
Total For SBS66										0.00	0	100,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	100.89473				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.56926				0.00	0	120,000,00
Total SBS68 SPOT										0.00	0	120,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For SBS68										0.00	0	120,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	100.05795				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.08000	316.99384	2.08000	316.95085				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.16000	5.16000	5.16000	213.45486				0.00	0	123,000,00
Total SBSI14 SPOT										0.00	0	123,000,00
Total For SBSI14										0.00	0	123,000,00
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.22565				0.00	0	530,000,00
Total SBSS01 SPOT										0.00	0	530,000,00
Total For SBSS01										0.00	0	530,000,00
SBSS0: On 19/08/2026 Spot Bond					0.00000	100.23325				0.00	0	630,000,00
Total SBSS02 SPOT										0.00	0	630,000,00
Total For SBSS02										0.00	0	630,000,00
SBT101 On 31/03/2022 Spot Bond					0.00000	102.84035				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.25923				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.82836				0.00	400,000,000	207,000,00
Total SBT103 SPOT										0.00	400,000,000	207,000,00
Total For SBT103										0.00	400,000,000	207,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	105.63677				0.00	3,000,000,000	1,500,000,00
Total SBT104 SPOT										0.00	3,000,000,000	1,500,000,00
Total For SBT104										0.00	3,000,000,000	1,500,000,00
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			60,000,000,000,000.00	0.00	600,000,000	1,300,000,00
Total SBT105 SPOT									30,000,000,000,000.00	0.00	600,000,000	1,300,000,00
Total For SBT105									30,000,000,000,000.00	0.00	600,000,000	1,300,000,00
SBT106 On 31/12/2026 Spot Bond					0.00000	101.13963				0.00	800,000,000	400,000,00
Total SBT106 SPOT										0.00	800,000,000	400,000,00
Total For SBT106										0.00	800,000,000	400,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	102.47522				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.53362				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.32000	107.61826	6.32000	107.59987				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.23536				0.00	2,540,000,000	1,270,000,000
Total SBT204 SPOT										0.00	2,540,000,000	1,270,000,000
Total For SBT204										0.00	2,540,000,000	1,270,000,000
SBT205 On 31/01/2025 Spot Bond					0.00000	101.08227				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	108.39968				0.00	0	100,000,000
Total SBT207 SPOT										0.00	0	100,000,000
Total For SBT207										0.00	0	100,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	102.43809				0.00	0	100,000,000
Total SBT208 SPOT										0.00	0	100,000,000
Total For SBT208										0.00	0	100,000,000
SBT209 On 29/06/2026 Spot Bond					0.00000	101.22392				0.00	400,000,000	200,000,000
Total SBT209 SPOT										0.00	400,000,000	200,000,000
Total For SBT209										0.00	400,000,000	200,000,000
SGI006 On 11/07/2022 Spot Bond					0.00000	100.64410				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.25550				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.26581				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.98000	98.13813	8.98000	99.76766				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.28218				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.36897				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.29357				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.29070				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.31351				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.28508				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.31351				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.30779				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.34765				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.29648				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.32489				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.32202				0.00	0	
Total SLRC7 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 SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.75000	108.14785	6.75000	108.12813				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.49251				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.09582				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.35142				0.00	400,000,000	200,000,00
Total SOLB01 SPOT										0.00	400,000,000	200,000,00
Total For SOLB01										0.00	400,000,000	200,000,00
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.50175				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.52225				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.19289				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.19744				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	101.11880				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	100.91907				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2022 Spot Bond					0.00000	101.11727				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	101.35380				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG007 On 15/10/2022 Spot Bond					0.00000	101.11467				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	100.94495				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	100.13449				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.66511				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.00071				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			4.32500	4.32500	4.32500	148.01075				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			8.01500	114.97788	8.01500	114.95320				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			9.51000	86.67842	9.51000	86.65617				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	97.64233				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.80194				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN041 On 13/10/2023 Spot Bond			6.35000	107.38555	6.35000	107.36710				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04: On 31/01/2038 Spot Bond			5.22000	108.19824	5.22000	108.17454				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.14337				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.53706				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.37198				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			2.71000	2.71000	2.71000	313.17237				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.59975				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.46990				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	100.78807				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.71000	3.71000	3.71000	150.75356				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.22000	5.22000	5.22000	108.17454				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.59000	4.59000	4.59000	105.41714				0.00	0	
Total SSN064 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 SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.39000	4.39000	4.39000	196.37798				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.11108				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.10899				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.10378				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.86336				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.86676				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	103.07896				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	102.76507				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.17951				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.82113				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.11373				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	99.88665				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.44964				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.99500	4.99500	4.99500	216.82061				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.05670				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.65628				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.06780				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.10485				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	99.98464				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.41500	89.73255	10.41500	89.70780				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.41295				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.43500	94.85263	4.43500	195.87668				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.17500	88.82257	5.17500	213.15200				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10(On 04/02/2022 Spot Bond					0.00000	100.40560				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10(On 10/02/2023 Spot Bond					0.00000	100.33583				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111(On 31/03/2024 Spot Bond					0.00000	101.31919				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/12/2021 Spot Bond					0.00000	99.93108				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond					0.00000	100.07596				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12(On 22/02/2022 Spot Bond					0.00000	95.46784				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN12(On 15/12/2021 Spot Bond					0.00000	101.07568				0.00	0	
Total SSN128 SPOT										0.00	0	
Total For SSN128										0.00	0	
SSN12(On 21/12/2021 Spot Bond					0.00000	100.98436				0.00	0	
Total SSN129 SPOT										0.00	0	
Total For SSN129										0.00	0	
SSN13(On 21/12/2021 Spot Bond					0.00000	101.00510				0.00	0	
Total SSN130 SPOT										0.00	0	
Total For SSN130										0.00	0	
SSN13(On 22/03/2022 Spot Bond					0.00000	100.98021				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13(On 04/01/2022 Spot Bond					0.00000	101.10122				0.00	0	
Total SSN132 SPOT										0.00	0	
Total For SSN132										0.00	0	
SSN13(On 03/01/2022 Spot Bond					0.00000	101.11772				0.00	0	
Total SSN133 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 SSN133										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	100.78726				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 18/01/2022 Spot Bond					0.00000	100.92911				0.00	0	
Total SSN135 SPOT										0.00	0	
Total For SSN135										0.00	0	
SSN13: On 28/12/2021 Spot Bond					0.00000	100.70240				0.00	0	
Total SSN136 SPOT										0.00	0	
Total For SSN136										0.00	0	
SSN13: On 19/01/2022 Spot Bond					0.00000	100.66187				0.00	0	
Total SSN137 SPOT										0.00	0	
Total For SSN137										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	100.70591				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	100.80514				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	100.64696				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.48142				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	100.56932				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 18/02/2022 Spot Bond					0.00000	100.23834				0.00	0	
Total SSN143 SPOT										0.00	0	
Total For SSN143										0.00	0	
SSN14: On 18/02/2022 Spot Bond					0.00000	100.23587				0.00	0	
Total SSN144 SPOT										0.00	0	
Total For SSN144										0.00	0	
SSN14: On 28/02/2022 Spot Bond					0.00000	100.13663				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN145 SPOT										0.00	0	
Total For SSN145										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.61000	102.90435	8.61000	102.88052				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.17617				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.19401				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.19325				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.20255				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.19877				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.10049	7.21000	102.08084				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	101.23334	7.72000	100.58437				0.00	0	4,000,000,00
Total T17A32 SPOT										0.00	0	4,000,000,00
Total For T17A32										0.00	0	4,000,000,00
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.30622				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.25845				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.30453				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.53419				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.96590				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	101.07753				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.65465				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.22089				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.75593				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.71485				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.32342				0.00	0	200,000,0€
Total TFS164 SPOT										0.00	0	200,000,0€
Total For TFS164										0.00	0	200,000,0€
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.57411				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.79725				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.86510				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.91285				0.00	0	
Total TFS168 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 TFS168										0.00	0	
TFS16E On 30/11/2024 Spot Bond					0.00000	100.07618				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.07981				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										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	
TH15A7 On 21/11/2022 Spot Bond					0.00000	100.20389				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A7 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.39802				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.14606				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A3 On 21/11/2022 Spot Bond					0.00000	100.20126				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.19290				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.21872				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15A9 On 21/11/2022 Spot Bond					0.00000	100.40093				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.44401				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.23654				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.50859				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.22744				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.02950				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.55533				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.30805				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.29942				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.44894				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	102.47021	8.49000	102.44706				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.37036				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.20466				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.19517				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A: On 21/08/2024 Spot Bond					0.00000	100.20353				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	101.68052	5.76000	101.66483				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.21187				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.22553				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.22629				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.22363				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.24183				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.23690				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.30499				0.00	400,000,000	200,000,000
Total TH16D1 SPOT										0.00	400,000,000	200,000,000
Total For TH16D1										0.00	400,000,000	200,000,000
TH16D: On 21/08/2024 Spot Bond					0.00000	100.33706				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.31820				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.21956				0.00	0	
Total TH17B1 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 TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.21389				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.23315				0.00	200,000,000	100,000,000
Total TH17C1 SPOT										0.00	200,000,000	100,000,000
Total For TH17C1										0.00	200,000,000	100,000,000
TH17C: On 21/02/2026 Spot Bond					0.00000	100.22447				0.00	400,000,000	200,000,000
Total TH17C2 SPOT										0.00	400,000,000	200,000,000
Total For TH17C2										0.00	400,000,000	200,000,000
TH17D: On 21/02/2026 Spot Bond					0.00000	100.30247				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.28855				0.00	800,000,000	400,000,000
Total TH17D2 SPOT										0.00	800,000,000	400,000,000
Total For TH17D2										0.00	800,000,000	400,000,000
TH17O On 21/02/2022 Spot Bond					0.00000	100.17126				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.17618				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.88385				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.05000	104.44674	6.05000	104.42955				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.70000	109.54292	6.70000	109.52298				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.83972				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.85099				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.51000	103.32483	8.51000	103.30118				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.18684				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.85283				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.13221				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.36877				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.57000	108.40684	6.57000	108.38748			72,066,330,000.00	10,969,000	1,173,001,200	
Total TN23 SPOT									72,066,330,000.00	10,969,000	1,173,001,200	
Total For TN23									72,066,330,000.00	10,969,000	1,173,001,200	
TN23/R On 06/11/2023 Spot Bond			100.00000	30.46348	100.00000	30.39532			0.00	0		
Total TN23/R2023 SPOT									0.00	0		
Total For TN23/R2023									0.00	0		
TN25 On 19/08/2025 Spot Bond			8.86500	104.78186	8.86500	104.75717			99,655,011,000.00	11,241,400	1,704,699,700	
Total TN25 SPOT									99,655,011,000.00	11,241,400	1,704,699,700	
Total For TN25									99,655,011,000.00	11,241,400	1,704,699,700	
TN25/R On 19/08/2025 Spot Bond			100.00000	16.60563	100.00000	16.56908			0.00	0		
Total TN25/R186 SPOT									0.00	0		
Total For TN25/R186									0.00	0		
TN27 On 14/11/2027 Spot Bond			9.91000	96.10144	9.91000	96.07577			80,834,879,000.00	8,156,900	18,688,359,800	
Total TN27 SPOT									80,834,879,000.00	8,156,900	18,688,359,800	
Total For TN27									80,834,879,000.00	8,156,900	18,688,359,800	
TN27/R On 14/11/2027 Spot Bond			100.00000	10.10984	100.00000	10.08722			0.00	0		
Total TN27/R186 SPOT									0.00	0		
Total For TN27/R186									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN30 On 09/10/2030 Spot Bond			11.30000	97.27055	11.30000	97.24117				0.00	0	1,310,000,00
Total TN30 SPOT										0.00	0	1,310,000,00
Total For TN30										0.00	0	1,310,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	117.30616	8.00000	117.28088				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.99500	92.48542	11.99500	92.45583				0.00	0	2,530,000,00
Total TN40 SPOT										0.00	0	2,530,000,00
Total For TN40										0.00	0	2,530,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	101.71171	10.75000	101.68246				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.08673				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.08993				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.09922				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.09445				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	101.08035	7.61000	103.50886				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM1 On 20/06/2022 Spot Bond					0.00000	100.93305				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	100.07854				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A3 On 14/11/2022 Spot Bond					0.00000	99.59717				0.00	0	
Total TRA3A3 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 TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			6.06000	103.23109	6.06000	103.21406				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.27282				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.36576				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.74355				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.75635				0.00	0	
Total TRA4A2 SPOT										0.00	0	1
Total For TRA4A2										0.00	0	1
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.79732				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.35000	107.56177	6.35000	107.54329				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.75635				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.79732				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	101.28335	8.62000	101.25987				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.63741				0.00	400,000,000	200,000,000
Total TRA4B1 SPOT										0.00	400,000,000	200,000,000
Total For TRA4B1										0.00	400,000,000	200,000,000
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.63674				0.00	600,000,000	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4B2 SPOT										0.00	600,000,000	300,000,000
Total For TRA4B2										0.00	600,000,000	300,000,000
TRA5B On 20/06/2026 Spot Bond					0.00000	101.24861				0.00	1,000,000,000	500,000,000
Total TRA5B1 SPOT										0.00	1,000,000,000	500,000,000
Total For TRA5B1										0.00	1,000,000,000	500,000,000
TRA5B:On 20/06/2026 Spot Bond					0.00000	100.09909				0.00	0	0
Total TRA5B2 SPOT										0.00	0	0
Total For TRA5B2										0.00	0	0
TRA5C On 20/06/2026 Spot Bond					0.00000	101.59560				0.00	0	0
Total TRA5C1 SPOT										0.00	0	0
Total For TRA5C1										0.00	0	0
TRA5C:On 20/06/2026 Spot Bond					0.00000	100.13343				0.00	0	0
Total TRA5C2 SPOT										0.00	0	0
Total For TRA5C2										0.00	0	0
TSP25€ On 14/02/2022 Spot Bond					0.00000	99.09674				0.00	0	0
Total TSP256 SPOT										0.00	0	0
Total For TSP256										0.00	0	0
TSP257 On 11/03/2022 Spot Bond					0.00000	98.71142				0.00	0	0
Total TSP257 SPOT										0.00	0	0
Total For TSP257										0.00	0	0
TSP25€ On 16/03/2022 Spot Bond					0.00000	98.62084				0.00	0	0
Total TSP258 SPOT										0.00	0	0
Total For TSP258										0.00	0	0
TSP25€ On 11/05/2022 Spot Bond					0.00000	97.92964				0.00	0	0
Total TSP259 SPOT										0.00	0	0
Total For TSP259										0.00	0	0
TSP26€ On 16/09/2022 Spot Bond					0.00000	96.03058				0.00	0	0
Total TSP260 SPOT										0.00	0	0
Total For TSP260										0.00	0	0
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.14408				0.00	800,000,000	400,000,000
Total TU1A11 SPOT										0.00	800,000,000	400,000,000
Total For TU1A11										0.00	800,000,000	400,000,000
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.69450				0.00	0	0
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										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
TU1D1' On 31/01/2025 Spot Bond					0.00000	101.43379				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC38 On 07/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TWC385 SPOT										0.00	0	
Total For TWC385										0.00	0	
TWC38 On 14/12/2021 Spot Bond					0.00000	100.90875				0.00	0	
Total TWC386 SPOT										0.00	0	
Total For TWC386										0.00	0	
TWC38 On 10/01/2022 Spot Bond					0.00000	100.66355				0.00	0	
Total TWC387 SPOT										0.00	0	
Total For TWC387										0.00	0	
TWC38 On 17/01/2022 Spot Bond					0.00000	100.59578				0.00	0	
Total TWC388 SPOT										0.00	0	
Total For TWC388										0.00	0	
TWC38 On 24/01/2022 Spot Bond					0.00000	100.52833				0.00	0	
Total TWC389 SPOT										0.00	0	
Total For TWC389										0.00	0	
TWC39 On 31/01/2022 Spot Bond					0.00000	100.44695				0.00	0	
Total TWC390 SPOT										0.00	0	
Total For TWC390										0.00	0	
TWC39 On 04/02/2022 Spot Bond					0.00000	100.35442				0.00	0	
Total TWC391 SPOT										0.00	0	
Total For TWC391										0.00	0	
TWC39 On 18/02/2022 Spot Bond					0.00000	100.16685				0.00	0	
Total TWC392 SPOT										0.00	0	
Total For TWC392										0.00	0	
TWC39 On 25/02/2022 Spot Bond					0.00000	100.11918				0.00	0	
Total TWC393 SPOT										0.00	0	
Total For TWC393										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.34000	106.01680	10.34000	105.98728				0.00	0	10,000,00
Total UG26 SPOT										0.00	0	10,000,00
Total For UG26										0.00	0	10,000,00
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.27081				0.00	0	
Total UU1A01 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 UU1A01									0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.30781			0.00	1,400,000,000	700,000,000
Total UU1A02 SPOT									0.00	1,400,000,000	700,000,000
Total For UU1A02									0.00	1,400,000,000	700,000,000
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.32489			0.00	400,000,000	200,000,000
Total UU1B01 SPOT									0.00	400,000,000	200,000,000
Total For UU1B01									0.00	400,000,000	200,000,000
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.39877			0.00	200,000,000	100,000,000
Total UU1C01 SPOT									0.00	200,000,000	100,000,000
Total For UU1C01									0.00	200,000,000	100,000,000
VKE10 On 08/07/2022 Spot Bond					0.00000	100.86120			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.67392			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.15456			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.26373			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.27506			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.16745			0.00	0	
Total VKE17 SPOT									0.00	0	
Total For VKE17									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.10955			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.21973			0.00	0	1,000,000,000
Total WHL03 SPOT									0.00	0	1,000,000,000
Total For WHL03									0.00	0	1,000,000,000
Total for SPOT									1.34e+0175,078,388,258,444	351,290,304,28	

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 :									1.34e+017	078,388,258,444	351,290,304,28
Total Futures									1,34e+017	078,388,259,873	351,291,348,32
Total Options									1 561 800,00	2,000	126,48
Grand Total:									1.34e+017	078,388,261,873	351,291,474,81