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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/11/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/11/2021	Bond Future			11.48500	75.66010	11.49278	75.61959			0.00	0	
ES33	On	03/02/2022	Bond Future			11.61238	77.15934	11.74560	76.48299			0.00	0	26
ES33	On	05/05/2022	Bond Future			11.85723	74.31445	11.99616	73.63010			0.00	0	8
ES33	On	04/08/2022	Bond Future			12.11533	75.18211	12.26041	74.48931			0.00	0	
ES33	On	03/11/2022	Bond Future			12.37505	72.40631	12.52651	71.70497			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/11/2021	Bond Future			11.96000	74.09810	11.96753	74.05363			0.00	0	
ES42	On	03/02/2022	Bond Future			12.07529	75.60597	12.19785	74.89911			0.00	0	3,57
ES42	On	05/05/2022	Bond Future			12.30633	72.26128	12.43438	71.54610			0.00	0	1,15
ES42	On	04/08/2022	Bond Future			12.54297	73.10338	12.67677	72.37941			0.00	0	
ES42	On	03/11/2022	Bond Future			12.78215	69.82151	12.92205	69.08851			0.00	0	
Total ES42 Future												0.00	0	4,76
Total For ES42												0.00	0	4,76
I2025	On	04/11/2021	Bond Future			153.70448	153.70448	153.68954	153.68954			112,972,792.80	735	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	03/02/2022	Bond Future			153.87504	153.87504	153.86099	153.86099			0.00	0	5,00
I2025	On	05/05/2022	Bond Future			155.73477	155.73477	155.72103	155.72103			0.00	0	16
I2025	On	04/08/2022	Bond Future			156.04167	156.04167	156.02785	156.02785			0.00	0	
I2025	On	03/11/2022	Bond Future			158.01882	158.01882	158.00510	158.00510			0.00	0	
Total I2025 Future												112,972,792.80	735	5,22
Total For I2025												112,972,792.80	735	5,22
I2029	On	04/11/2021	Bond Future			112.61070	112.61070	112.67397	112.67397			216,437,765.40	1,922	
I2029	On	03/02/2022	Bond Future			113.81863	113.81863	113.96042	113.96042			0.00	0	2,80
I2029	On	05/05/2022	Bond Future			113.99698	113.99698	114.14089	114.14089			0.00	0	18
I2029	On	04/08/2022	Bond Future			115.40128	115.40128	115.54707	115.54707			0.00	0	
I2029	On	03/11/2022	Bond Future			115.64032	115.64032	115.78811	115.78811			0.00	0	
Total I2029 Future												216,437,765.40	1,922	2,95
Total For I2029												216,437,765.40	1,922	2,95
I2033	On	04/11/2021	Bond Future			106.90643	106.90643	107.09200	107.09200			202,373,871.99	1,893	
I2033	On	03/02/2022	Bond Future			108.07314	108.07314	108.31463	108.31463			0.00	0	7,38
I2033	On	05/05/2022	Bond Future			108.10103	108.10103	108.34574	108.34574			0.00	0	2,12
I2033	On	04/08/2022	Bond Future			109.43271	109.43271	109.68055	109.68055			0.00	0	
I2033	On	03/11/2022	Bond Future			109.51529	109.51529	109.76639	109.76639			0.00	0	
Total I2033 Future												202,373,871.99	1,893	9,51
Total For I2033												202,373,871.99	1,893	9,51
I2038	On	04/11/2021	Bond Future			120.54886	120.54886	120.68743	120.68743			376,835,736.36	3,126	
I2038	On	03/02/2022	Bond Future			120.14324	120.14324	120.28411	120.28411			0.00	0	5,27
I2038	On	05/05/2022	Bond Future			121.59533	121.59533	121.73833	121.73833			0.00	0	67
I2038	On	04/08/2022	Bond Future			121.28026	121.28026	121.42522	121.42522			0.00	0	
I2038	On	03/11/2022	Bond Future			122.81734	122.81734	122.96422	122.96422			0.00	0	
Total I2038 Future												376,835,736.36	3,126	5,95
Total For I2038												376,835,736.36	3,126	5,95
I2046	On	04/11/2021	Bond Future			107.70750	107.70750	108.41640	108.41640			774,847,755.00	7,194	
I2046	On	03/02/2022	Bond Future			108.93650	108.93650	109.65420	109.65420			0.00	0	15,50
I2046	On	05/05/2022	Bond Future			108.37209	108.37209	109.09870	109.09870			0.00	0	17
I2046	On	04/08/2022	Bond Future			109.70716	109.70716	110.44277	110.44277			0.00	0	
I2046	On	03/11/2022	Bond Future			109.17565	109.17565	109.92080	109.92080			0.00	0	
Total I2046 Future												774,847,755.00	7,194	15,67
Total For I2046												774,847,755.00	7,194	15,67
I2050	On	04/11/2021	Bond Future			110.83887	110.83887	111.53730	111.53730			353,908,511.91	3,193	
I2050	On	03/02/2022	Bond Future			110.12176	110.12176	110.82894	110.82894			0.00	0	8,28
I2050	On	05/05/2022	Bond Future			111.45267	111.45267	112.16885	112.16885			0.00	0	37
I2050	On	04/08/2022	Bond Future			110.81267	110.81267	111.53775	111.53775			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	03/11/2022	Bond Future			112.21702	112.21702	112.95136	112.95136			0.00	0	
Total I2050 Future												353,908,511.91	3,193	8,66
Total For I2050												353,908,511.91	3,193	8,66
R186	On	04/11/2021	Bond Future			8.20500	113.45815	8.25778	113.22883		5.65	1,744,419,056.25	15,375	
R186	On	03/02/2022	Bond Future			8.36236	109.79560	8.50394	109.21186		6.00	648,452,813.60	5,906	56,76
R186	On	05/05/2022	Bond Future			8.60940	111.09624	8.76093	110.50591		5.75	0.00	0	4,46
R186	On	04/08/2022	Bond Future			8.88381	107.10327	9.04663	106.50531		5.87	0.00	0	
R186	On	03/11/2022	Bond Future			9.16517	108.48913	9.34040	107.88454		5.72	0.00	0	
Total R186 Future												2,392,871,869.85	21,281	61,16
R186	On	04/11/2021	Bond Future		Call			13,228.83000	13.22883	13,458,150	6.33	0.00	0	
R186	On	04/11/2021	Bond Future		Put			0.00000	0.00000	0,000	6.33	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			0.00000	0.00000	0,000	5.53	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			2,142.55000	2.14255	1,913,230	5.53	58,074,183.42	30,354	
R186	On	04/11/2021	Bond Future	8.09	Call			1.58000	0.00158	0,000	5.57	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			0.00000	0.00000	0,000	6.42	0.00	15,177	
R186	On	04/11/2021	Bond Future	8.09	Put			732.66000	0.73266	501,760	5.57	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			2.29000	0.00229	0,000	5.57	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			689.63000	0.68963	458,020	5.57	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3.29000	0.00329	0,000	5.58	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			646.90000	0.64690	414,290	5.58	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Call			2,194.51000	2.19451	2,423,830	6.42	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			89.99000	0.08999	131,910	5.92	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			5,182.60000	5.18260	4,640,780	5.92	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			85.77000	0.08577	125,930	5.93	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			5,265.49000	5.26549	4,721,910	5.93	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			87.86000	0.08786	128,890	5.93	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			5,224.02000	5.22402	4,681,310	5.93	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Put			6,101.00000	6.10100	5,564,040	5.26	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			221.05000	0.22105	294,070	5.21	0.00	0	3,66
R186	On	05/05/2022	Bond Future	7.48	Put			5,342.80000	5.34280	4,825,490	5.21	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			1,487.62000	1.48762	1,243,080	5.83	0.00	0	4,46
R186	On	05/05/2022	Bond Future	9.18	Call			2,760.65000	2.76065	3,150,110	5.95	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			1,149.14000	1.14914	948,270	5.95	0.00	0	4,46
R186	On	05/05/2022	Bond Future	6.73	Call			49.11000	0.04911	69,180	5.38	0.00	0	3,66
R186	On	05/05/2022	Bond Future	6.73	Put			8,312.77000	8.31277	7,742,510	5.38	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			152.01000	0.15201	205,380	5.26	0.00	0	4,46
R186	On	05/05/2022	Bond Future	8.32	Put			2,746.78000	2.74678	2,375,800	5.56	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			1,063.16000	1.06316	1,288,730	5.57	0.00	0	4,46
R186	On	05/05/2022	Bond Future	8.35	Put			2,673.61000	2.67361	2,308,850	5.57	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R186	On	05/05/2022	Bond Future	8.64	Call		1,559.32000	1.55932	1,845,120	5.71	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put		2,030.11000	2.03011	1,725,580	5.71	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.94	Call		2,179.99000	2.17999	2,525,780	5.83	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Put		3,208.75000	3.20875	2,800,550	5.44	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call		988.05000	0.98805	1,203,260	5.55	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put		2,796.52000	2.79652	2,421,400	5.55	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call		1,002.75000	1.00275	1,220,020	5.55	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put		2,771.58000	2.77158	2,398,520	5.55	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call		1,017.57000	1.01757	1,236,920	5.56	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call		469.20000	0.46920	600,100	5.25	0.00	0	4,00
R186	On	05/05/2022	Bond Future	7.88	Put		3,959.13000	3.95913	3,499,700	5.25	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call		763.54000	0.76354	945,670	5.44	0.00	0	4,00
R186	On	04/08/2022	Bond Future	7.96	Call		555.17000	0.55517	688,410	5.20	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put		4,627.55000	4.62755	4,162,830	5.20	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call		726.67000	0.72667	886,960	5.31	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put		4,149.09000	4.14909	3,711,420	5.31	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		749.80000	0.74980	913,440	5.33	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put		4,096.07000	4.09607	3,661,750	5.33	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call		3,857.55000	3.85755	4,275,030	6.33	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put		1,216.16000	1.21616	1,035,680	6.33	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call		97.68000	0.09768	131,350	5.04	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put		8,093.17000	8.09317	7,528,880	5.04	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call		738.18000	0.73818	900,140	5.32	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put		4,122.52000	4.12252	3,686,520	5.32	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		4,000.50000	4.00050	3,604,190	5.43	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		1,212.78000	1.21278	1,418,260	5.42	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		4,046.12000	4.04612	3,647,010	5.42	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		1,225.67000	1.22567	1,432,550	5.43	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		4,023.46000	4.02346	3,625,750	5.43	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		1,238.24000	1.23824	1,446,520	5.43	0.00	0	
Total R186 Option											58,074,183.42	45,531	24,72
Total For R186											2,450,946,053.27	66,812	85,85
R197	On	04/11/2021	Bond Future			326.86014	326.86014	326.83994	326.83994		388,636,706.46	1,189	
R197	On	03/02/2022	Bond Future			322.35270	322.35270	322.33459	322.33459		0.00	0	1,00
R197	On	05/05/2022	Bond Future			326.24853	326.24853	326.23114	326.23114		0.00	0	2,00
R197	On	04/08/2022	Bond Future			321.90676	321.90676	321.88940	321.88940		0.00	0	
R197	On	03/11/2022	Bond Future			325.98691	325.98691	325.96990	325.96990		0.00	0	
Total R197 Future											388,636,706.46	1,189	1,33
Total For R197											388,636,706.46	1,189	1,33

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R202	On	04/11/2021			238.00069	238.00069	238.08289	238.08289			1,050,773,046.35	4,415	
R202	On	03/02/2022			236.45620	236.45620	236.42601	236.42601			0.00	0	7,84
R202	On	05/05/2022			239.31367	239.31367	239.28395	239.28395			0.00	0	4
R202	On	04/08/2022			237.82085	237.82085	237.79096	237.79096			0.00	0	
R202	On	03/11/2022			240.83455	240.83455	240.80470	240.80470			0.00	0	
Total R202 Future											1,050,773,046.35	4,415	8,25
Total For R202											1,050,773,046.35	4,415	8,25
R2023	On	04/11/2021			5.44500	104.35591	5.49289	104.29500		1.41	499,864,808.90	4,790	
R2023	On	03/02/2022			5.66695	105.54638	5.75128	105.45980		1.33	0.00	0	13,38
R2023	On	05/05/2022			5.94226	102.88608	6.05313	102.79878		1.12	0.00	0	7
R2023	On	04/08/2022			6.44586	104.09315	6.60845	104.00403		0.85	0.00	0	
R2023	On	03/11/2022			7.57899	101.51418	7.87216	101.42501		0.60	0.00	0	
Total R2023 Future											499,864,808.90	4,790	14,15
R2023	On	04/11/2021	4.90	Call			0.00000	0.00000	0,000	1.59	0.00	0	
R2023	On	04/11/2021	4.90	Put			757.57000	0.75757	696,660	1.59	0.00	0	
R2023	On	04/11/2021	4.91	Call			0.00000	0.00000	0,000	1.59	0.00	0	
R2023	On	04/11/2021	4.91	Put			744.73000	0.74473	683,820	1.59	0.00	0	
R2023	On	04/11/2021	4.92	Call			0.00000	0.00000	0,000	1.59	0.00	0	
R2023	On	04/11/2021	4.92	Put			731.89000	0.73189	670,980	1.59	0.00	0	
R2023	On	03/02/2022	5.08	Call			23.40000	0.02340	32,340	0.99	0.00	0	
R2023	On	03/02/2022	5.08	Put			715.59000	0.71559	637,950	0.99	0.00	0	
R2023	On	03/02/2022	5.06	Call			21.08000	0.02108	29,340	0.99	0.00	0	
R2023	On	03/02/2022	5.06	Put			734.00000	0.73400	655,680	0.99	0.00	0	
R2023	On	03/02/2022	5.07	Call			22.17000	0.02217	30,760	0.99	0.00	0	
R2023	On	03/02/2022	5.07	Put			724.73000	0.72473	646,740	0.99	0.00	0	
R2023	On	05/05/2022	6.30	Put			239.94000	0.23994	205,510	1.13	0.00	0	
R2023	On	05/05/2022	6.31	Call			439.10000	0.43910	492,270	1.13	0.00	0	
R2023	On	05/05/2022	6.31	Put			237.32000	0.23732	203,190	1.13	0.00	0	
R2023	On	05/05/2022	6.29	Call			428.69000	0.42869	481,250	1.13	0.00	0	
R2023	On	05/05/2022	6.29	Put			242.60000	0.24260	207,860	1.13	0.00	0	
R2023	On	05/05/2022	6.30	Call			433.88000	0.43388	486,750	1.13	0.00	0	
R2023	On	04/08/2022	6.04	Call			97.61000	0.09761	125,250	0.61	0.00	0	
R2023	On	04/08/2022	6.04	Put			409.83000	0.40983	348,350	0.61	0.00	0	
R2023	On	04/08/2022	6.05	Call			101.34000	0.10134	129,470	0.62	0.00	0	
R2023	On	04/08/2022	6.05	Put			408.05000	0.40805	347,060	0.62	0.00	0	
R2023	On	04/08/2022	6.03	Call			93.93000	0.09393	121,080	0.60	0.00	0	
R2023	On	04/08/2022	6.03	Put			411.65000	0.41165	349,680	0.60	0.00	0	
R2023	On	03/11/2022	6.25	Put			542.36000	0.54236	470,220	0.51	0.00	0	
R2023	On	03/11/2022	6.26	Call			47.53000	0.04753	64,700	0.51	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	03/11/2022	Bond Future	6.26	Put			539.82000	0.53982	467,820	0.51	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			48.31000	0.04831	65,680	0.51	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			537.53000	0.53753	465,730	0.51	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			47.01000	0.04701	64,040	0.51	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												499,864,808.90	4,790	14,15
R2030	On	04/11/2021	Bond Future			9.64500	92.97580	9.65251	92.93633		9.14	6,091,309,537.00	65,515	
R2030	On	03/02/2022	Bond Future			9.75505	90.59663	9.87803	89.97035		9.52	1,303,866,698.96	14,392	83,98
R2030	On	05/05/2022	Bond Future			9.98042	91.67029	10.10928	91.03691		9.05	0.00	0	14,72
R2030	On	04/08/2022	Bond Future			10.22661	88.72443	10.36206	88.08318		9.00	0.00	0	
R2030	On	03/11/2022	Bond Future			10.46141	89.87888	10.60349	89.23013		8.84	0.00	0	
Total R2030 Future												7,395,176,235.96	79,907	98,71
R2030	On	04/11/2021	Bond Future	8.27	Call			0.00000	0.00000	0,000	8.35	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put			7,650.82000	7.65082	7,611,350	8.35	0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Call			0.00000	0.00000	0,000	8.37	0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Put			4,904.28000	4.90428	4,864,810	8.37	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			0.00000	0.00000	0,000	8.37	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			0.00000	0.00000	0,000	12.71	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			0.00000	0.00000	0,000	11.19	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			4,855.44000	4.85544	4,894,910	11.21	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			0.00000	0.00000	0,000	11.21	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Call			7,961.35000	7.96135	8,000,820	12.39	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			0.00000	0.00000	0,000	12.39	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Call			8,795.56000	8.79556	8,835,030	12.71	0.00	0	
R2030	On	04/11/2021	Bond Future	9.40	Put			1,339.12000	1.33912	1,299,570	8.55	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			1,288.57000	1.28857	1,327,700	9.51	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Put			0.34000	0.00034	0,000	9.51	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			4,757.49000	4.75749	4,796,960	11.17	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			0.00000	0.00000	0,000	11.17	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call			4,806.48000	4.80648	4,845,950	11.19	0.00	0	
R2030	On	04/11/2021	Bond Future	9.25	Put			2,146.49000	2.14649	2,107,020	8.39	0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Call			0.00000	0.00000	0,000	8.44	0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Put			1,876.33000	1.87633	1,836,860	8.44	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Call			0.01000	0.00001	0,000	8.49	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Put			1,607.19000	1.60719	1,567,710	8.49	0.00	0	
R2030	On	04/11/2021	Bond Future	9.40	Call			0.08000	0.00008	0,000	8.55	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Put			4,791.98000	4.79198	4,752,510	8.37	0.00	0	
R2030	On	04/11/2021	Bond Future	8.80	Call			0.00000	0.00000	0,000	8.37	0.00	0	
R2030	On	04/11/2021	Bond Future	8.80	Put			4,623.84000	4.62384	4,584,370	8.37	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/11/2021	Bond Future	9.20	Call			0.00000	0.00000	0,000	8.39	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Put			2,417.65000	2.41765	2,378,180	8.39	0.00	0	
R2030	On	04/11/2021	Bond Future	9.25	Call			0.00000	0.00000	0,000	8.39	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			44.19000	0.04419	64,150	8.83	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put			8,011.70000	8.01170	7,405,380	8.83	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			177.28000	0.17728	242,320	8.79	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put			5,588.78000	5.58878	5,027,540	8.79	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Call			0.00000	0.00000	475,450	9.00	1,901,800.00	4,000	4,00
R2030	On	03/02/2022	Bond Future	9.10	Put			0.00000	0.00000	3,907,170	9.00	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Call			0.00000	0.00000	2,126,150	9.64	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Put			0.00000	0.00000	1,388,580	9.64	11,108,640.00	8,000	8,00
R2030	On	03/02/2022	Bond Future	10.85	Call			5,153.95000	5.15395	5,688,610	10.81	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			395.27000	0.39527	303,650	10.81	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.45	Call			818.03000	0.81803	1,020,580	9.31	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			3,022.10000	3.02210	2,598,370	9.31	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			1,091.90000	1.09190	1,337,720	9.42	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put			2,515.77000	2.51577	2,135,310	9.42	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			1,486.51000	1.48651	1,785,510	9.54	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,985.28000	1.98528	1,658,000	9.54	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			661.31000	0.66131	836,160	9.22	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			3,390.27000	3.39027	2,938,840	9.22	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.43	Call			784.84000	0.78484	981,760	9.29	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			3,093.58000	3.09358	2,664,220	9.29	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call			801.32000	0.80132	1,001,050	9.30	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			3,057.71000	3.05771	2,631,160	9.30	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Put			8,675.52000	8.67552	8,090,740	8.47	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			2,608.67000	2.60867	2,961,500	9.18	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put			2,117.59000	2.11759	1,837,040	9.18	0.00	0	
R2030	On	05/05/2022	Bond Future	7.73	Call			32.45000	0.03245	43,900	8.54	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put			12,713.51000	12.71351	12,091,580	8.54	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			2,742.00000	2.74200	2,406,820	9.02	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.19	Call			2,555.34000	2.55534	2,904,070	9.17	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			2,161.49000	2.16149	1,876,840	9.17	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			86.16000	0.08616	113,110	8.52	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.14	Put			10,425.89000	10.42589	9,819,460	8.52	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			171.01000	0.17101	219,610	8.47	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.81	Put			6,982.89000	6.98289	6,432,420	8.41	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			373.91000	0.37391	466,960	8.40	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put			6,604.33000	6.60433	6,064,000	8.40	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call			5,320.69000	5.32069	5,811,010	10.08	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/05/2022	Bond Future	11.04	Put		912.33000	0.91233	769,270	10.08	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call		1,958.26000	1.95826	2,256,460	9.02	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Call		849.15000	0.84915	1,020,770	8.63	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put		4,665.61000	4.66561	4,203,850	8.63	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Call		2,581.93000	2.58193	2,932,720	9.18	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put		2,139.45000	2.13945	1,856,860	9.18	0.00	0	20
R2030	On	05/05/2022	Bond Future	8.81	Call		324.54000	0.32454	407,450	8.41	0.00	0	20
R2030	On	04/08/2022	Bond Future	9.56	Call		1,161.68000	1.16168	1,356,300	8.57	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put		5,047.13000	5.04713	4,600,500	8.57	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call		174.83000	0.17483	218,960	8.33	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put		10,615.27000	10.61527	10,018,150	8.33	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call		572.17000	0.57217	688,200	8.35	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put		7,042.17000	7.04217	6,516,950	8.35	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call		4,435.03000	4.43503	4,864,990	9.60	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put		1,719.40000	1.71940	1,508,110	9.60	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.54	Call		1,131.55000	1.13155	1,322,710	8.56	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		5,116.65000	5.11665	4,666,560	8.56	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		1,146.55000	1.14655	1,339,440	8.56	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put		5,081.81000	5.08181	4,633,450	8.56	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put		4,430.41000	4.43041	4,045,340	8.60	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call		2,076.07000	2.07607	2,341,320	8.60	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put		4,402.96000	4.40296	4,019,460	8.60	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call		2,037.39000	2.03739	2,299,520	8.59	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put		4,458.33000	4.45833	4,071,710	8.59	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call		2,056.51000	2.05651	2,320,190	8.60	0.00	0	
Total R2030 Option											13,010,440.00	12,000	26,92
Total For R2030											7,408,186,675.96	91,907	125,63
R2032	On	04/11/2021	Bond Future			10.15000	88.86148	10.18242	88.67344	10.77	7,173,254,111.52	80,724	
R2032	On	03/02/2022	Bond Future			10.26300	90.44328	10.40104	89.66372	10.50	3,798,617.76	42	109,40
R2032	On	05/05/2022	Bond Future			10.47722	87.36816	10.62127	86.57963	10.39	0.00	0	20,30
R2032	On	04/08/2022	Bond Future			10.70301	88.37346	10.85350	87.57533	9.93	0.00	0	
R2032	On	03/11/2022	Bond Future			10.92845	85.37807	11.08567	84.57039	10.31	0.00	0	
Total R2032 Future											7,177,052,729.28	80,766	129,82
R2032	On	04/11/2021	Bond Future	9.33	Call		0.00000	0.00000	0,000	9.68	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put		5,129.64000	5.12964	4,941,600	9.68	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		0.00000	0.00000	0,000	9.77	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		2,073.55000	2.07355	1,885,510	9.77	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		8,175.35000	8.17535	8,363,390	14.08	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		0.00000	0.00000	0,000	14.93	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/11/2021	Bond Future	11.69	Put			0.00000	0.00000	0,000	14.08	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Call			8,226.04000	8.22604	8,414,080	14.09	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			0.00000	0.00000	0,000	14.09	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			8,276.69000	8.27669	8,464,730	14.11	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			0.00000	0.00000	0,000	14.11	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Call			13,587.84000	13.58784	13,775,880	14.93	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call			32.87000	0.03287	52,300	9.26	0.00	0	15
R2032	On	03/02/2022	Bond Future	8.91	Put			8,973.04000	8.97304	8,212,910	9.26	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			71.13000	0.07113	109,260	9.17	0.00	0	5
R2032	On	03/02/2022	Bond Future	9.14	Put			7,554.70000	7.55470	6,813,270	9.17	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call			266.30000	0.26630	379,580	9.16	0.00	0	1,05
R2032	On	03/02/2022	Bond Future	9.57	Put			5,104.60000	5.10460	4,438,320	9.16	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Call			3,814.42000	3.81442	4,402,300	11.06	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			805.12000	0.80512	613,440	11.06	0.00	0	40
R2032	On	03/02/2022	Bond Future	11.13	Call			4,572.72000	4.57272	5,201,250	11.35	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put			607.41000	0.60741	456,380	11.35	0.00	0	2
R2032	On	03/02/2022	Bond Future	10.65	Call			2,669.47000	2.66947	3,170,410	10.66	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put			1,286.95000	1.28695	1,008,330	10.66	0.00	0	1,05
R2032	On	03/02/2022	Bond Future	10.66	Call			2,704.46000	2.70446	3,208,670	10.67	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			1,267.03000	1.26703	991,680	10.67	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.90	Call			3,612.28000	3.61228	4,187,300	10.98	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Put			871.18000	0.87118	666,640	10.98	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.44	Call			1,982.69000	1.98269	2,410,550	10.44	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			1,764.36000	1.76436	1,412,660	10.44	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			2,013.20000	2.01320	2,444,710	10.45	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put			1,738.95000	1.73895	1,390,900	10.45	0.00	0	15
R2032	On	03/02/2022	Bond Future	10.53	Call			2,265.19000	2.26519	2,725,310	10.53	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			1,545.32000	1.54532	1,225,880	10.53	0.00	0	2
R2032	On	03/02/2022	Bond Future	10.35	Call			1,719.28000	1.71928	2,113,800	10.34	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			2,006.43000	2.00643	1,621,390	10.34	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.42	Call			1,922.55000	1.92255	2,343,080	10.41	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			1,816.21000	1.81621	1,457,180	10.41	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Call			1,952.41000	1.95241	2,376,620	10.42	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			1,790.05000	1.79005	1,434,700	10.42	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Call			548.32000	0.54832	738,380	9.55	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			3,953.06000	3.95306	3,363,560	9.55	0.00	0	15
R2032	On	03/02/2022	Bond Future	9.90	Call			691.93000	0.69193	914,600	9.70	0.00	0	90
R2032	On	03/02/2022	Bond Future	9.90	Put			3,566.81000	3.56681	3,009,920	9.70	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.14	Call			1,177.31000	1.17731	1,491,490	10.07	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			2,659.43000	2.65943	2,194,050	10.07	0.00	0	5

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	9.58	Call		275.29000	0.27529	391,390	9.17	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put		5,053.25000	5.05325	4,389,790	9.17	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call		313.76000	0.31376	441,540	9.24	0.00	0	2
R2032	On	03/02/2022	Bond Future	9.62	Put		4,850.91000	4.85091	4,199,130	9.24	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Call		366.93000	0.36693	510,070	9.32	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put		4,604.25000	4.60425	3,967,830	9.32	0.00	0	1,00
R2032	On	05/05/2022	Bond Future	10.29	Put		3,540.25000	3.54025	3,079,720	10.21	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		3,915.62000	3.91562	4,435,740	10.97	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		1,677.58000	1.67758	1,409,170	10.97	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Call		494.28000	0.49428	635,580	9.35	0.00	0	70
R2032	On	05/05/2022	Bond Future	9.58	Put		6,418.92000	6.41892	5,771,690	9.35	0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Put		1,781.90000	1.78190	1,500,190	10.89	0.00	0	90
R2032	On	05/05/2022	Bond Future	11.02	Call		3,844.19000	3.84419	4,359,960	10.94	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		1,711.24000	1.71124	1,438,480	10.94	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call		1,467.58000	1.46758	1,765,110	10.09	0.00	0	70
R2032	On	05/05/2022	Bond Future	10.18	Put		3,914.03000	3.91403	3,423,030	10.09	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Call		1,712.30000	1.71230	2,040,300	10.21	0.00	0	90
R2032	On	05/05/2022	Bond Future	11.03	Call		3,879.85000	3.87985	4,397,800	10.96	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		1,694.33000	1.69433	1,423,750	10.96	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Call		4,427.11000	4.42711	4,976,350	11.18	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put		1,458.34000	1.45834	1,219,050	11.18	0.00	0	70
R2032	On	05/05/2022	Bond Future	10.98	Call		3,704.12000	3.70412	4,210,940	10.89	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call		739.14000	0.73914	908,220	9.05	0.00	0	80
R2032	On	04/08/2022	Bond Future	9.72	Put		7,005.21000	7.00521	6,376,160	9.05	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call		6,537.47000	6.53747	7,145,810	11.17	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put		1,303.00000	1.30300	1,113,210	11.17	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		1,513.38000	1.51338	1,790,040	9.50	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		4,997.55000	4.99755	4,476,080	9.50	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call		209.94000	0.20994	272,190	8.91	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put		10,962.99000	10.96299	10,227,110	8.91	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		1,533.07000	1.53307	1,812,050	9.51	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		4,961.65000	4.96165	4,442,500	9.51	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call		5,457.80000	5.45780	6,024,390	10.79	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put		1,642.94000	1.64294	1,411,400	10.79	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.20	Call		1,494.11000	1.49411	1,768,460	9.49	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		5,033.91000	5.03391	4,510,130	9.49	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Call		2,456.82000	2.45682	2,805,320	10.10	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put		4,667.74000	4.66774	4,208,560	10.10	0.00	0	
Total R2032 Option											0.00	0	15,20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2032									7,177,052,729.28	80,766	145,11
R2035 On 04/11/2021 Bond Future			10.57000	89.72555	10.58738	89.61366		11.92	3,369,463,579.15	37,553	
R2035 On 03/02/2022 Bond Future			10.66926	91.44785	10.80188	90.61450		11.64	10,242,159.20	112	98,33
R2035 On 05/05/2022 Bond Future			10.87154	88.05306	11.00954	87.21015		11.57	0.00	0	8,92
R2035 On 04/08/2022 Bond Future			11.08651	89.06472	11.23040	88.21153		11.04	0.00	0	
R2035 On 03/11/2022 Bond Future			11.30019	85.74786	11.45010	84.88437		11.50	0.00	0	
Total R2035 Future									3,379,705,738.35	37,665	107,25
R2035 On 04/11/2021 Bond Future	10.11	Call			0.00000	0.00000	0,000	10.94	0.00	0	
R2035 On 04/11/2021 Bond Future	10.11	Put			3,149.08000	3.14908	3,037,190	10.94	0.00	0	
R2035 On 04/11/2021 Bond Future	10.12	Call			0.00000	0.00000	0,000	10.95	0.00	0	
R2035 On 04/11/2021 Bond Future	10.12	Put			3,081.47000	3.08147	2,969,580	10.95	0.00	0	
R2035 On 04/11/2021 Bond Future	10.23	Call			0.00000	0.00000	0,000	11.09	0.00	0	
R2035 On 04/11/2021 Bond Future	12.51	Put			0.00000	0.00000	0,000	17.52	0.00	0	
R2035 On 04/11/2021 Bond Future	12.52	Call			11,257.76000	11.25776	11,369,650	17.52	0.00	0	
R2035 On 04/11/2021 Bond Future	12.52	Put			0.00000	0.00000	0,000	17.52	0.00	0	
R2035 On 04/11/2021 Bond Future	11.08	Put			0.00000	0.00000	0,000	14.21	0.00	0	
R2035 On 04/11/2021 Bond Future	11.20	Call			3,816.14000	3.81614	3,928,030	14.52	0.00	0	
R2035 On 04/11/2021 Bond Future	11.20	Put			0.00000	0.00000	0,000	14.52	0.00	0	
R2035 On 04/11/2021 Bond Future	13.82	Call			17,669.19000	17.66919	17,781,080	17.52	0.00	0	
R2035 On 04/11/2021 Bond Future	13.82	Put			0.00000	0.00000	0,000	17.52	0.00	0	
R2035 On 04/11/2021 Bond Future	12.51	Call			11,205.09000	11.20509	11,316,980	17.52	0.00	0	
R2035 On 04/11/2021 Bond Future	10.26	Put			2,142.40000	2.14240	2,030,510	11.15	0.00	0	
R2035 On 04/11/2021 Bond Future	10.60	Call			272.96000	0.27296	193,000	12.30	0.00	0	
R2035 On 04/11/2021 Bond Future	10.60	Put			191.85000	0.19185	0,000	12.30	0.00	0	
R2035 On 04/11/2021 Bond Future	12.53	Call			11,310.37000	11.31037	11,422,260	17.52	0.00	0	
R2035 On 04/11/2021 Bond Future	12.53	Put			0.00000	0.00000	0,000	17.52	0.00	0	
R2035 On 04/11/2021 Bond Future	11.08	Call			3,087.79000	3.08779	3,199,680	14.21	0.00	0	
R2035 On 04/11/2021 Bond Future	10.23	Put			2,342.46000	2.34246	2,230,570	11.09	0.00	0	
R2035 On 04/11/2021 Bond Future	10.62	Call			351.05000	0.35105	321,330	12.38	0.00	0	
R2035 On 04/11/2021 Bond Future	10.62	Put			141.61000	0.14161	0,000	12.38	0.00	0	
R2035 On 04/11/2021 Bond Future	11.75	Call			7,040.48000	7.04048	7,152,370	15.85	0.00	0	
R2035 On 04/11/2021 Bond Future	11.75	Put			0.00000	0.00000	0,000	15.85	0.00	0	
R2035 On 04/11/2021 Bond Future	10.26	Call			0.00000	0.00000	0,000	11.15	0.00	0	
R2035 On 03/02/2022 Bond Future	9.92	Call			283.45000	0.28345	396,210	10.39	0.00	0	20
R2035 On 03/02/2022 Bond Future	9.92	Put			6,047.43000	6.04743	5,326,840	10.39	0.00	0	
R2035 On 03/02/2022 Bond Future	11.73	Call			6,069.63000	6.06963	6,771,980	13.31	0.00	0	
R2035 On 03/02/2022 Bond Future	11.73	Put			546.02000	0.54602	415,020	13.31	0.00	0	20
R2035 On 03/02/2022 Bond Future	11.88	Call			6,801.89000	6.80189	7,528,080	13.57	0.00	0	
R2035 On 03/02/2022 Bond Future	11.88	Put			433.88000	0.43388	326,720	13.57	0.00	0	1,80

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	9.70	Call		133.35000	0.13335	195,860	10.12	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put		7,420.10000	7.42010	6,649,260	10.12	0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Call		4,193.43000	4.19343	4,809,620	12.53	0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Put		985.91000	0.98591	768,750	12.53	0.00	0	50
R2035	On	03/02/2022	Bond Future	11.39	Call		4,464.00000	4.46400	5,095,570	12.65	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		902.99000	0.90299	701,210	12.65	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.10	Call		490.39000	0.49039	659,140	10.70	0.00	0	28
R2035	On	03/02/2022	Bond Future	10.10	Put		5,034.37000	5.03437	4,369,770	10.70	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Call		3,754.73000	3.75473	4,343,150	12.34	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		1,141.23000	1.14123	896,300	12.34	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		3,797.57000	3.79757	4,388,910	12.35	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		1,124.40000	1.12440	882,390	12.35	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Call		3,971.80000	3.97180	4,574,460	12.43	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put		1,060.53000	1.06053	829,840	12.43	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.05	Call		3,013.39000	3.01339	3,545,000	12.03	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put		1,484.66000	1.48466	1,182,920	12.03	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.11	Call		3,253.75000	3.25375	3,805,190	12.13	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put		1,361.20000	1.36120	1,079,290	12.13	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.22	Call		3,711.89000	3.71189	4,297,380	12.32	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put		1,158.13000	1.15813	910,270	12.32	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Call		1,547.28000	1.54728	1,912,190	11.48	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Put		2,756.73000	2.75673	2,288,290	11.48	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.65	Call		1,659.00000	1.65900	2,039,930	11.52	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put		2,614.33000	2.61433	2,161,910	11.52	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.03	Call		2,935.02000	2.93502	3,459,820	11.99	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put		1,528.07000	1.52807	1,219,520	11.99	0.00	0	28
R2035	On	03/02/2022	Bond Future	10.26	Call		745.76000	0.74576	972,220	10.97	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put		4,224.45000	4.22445	3,617,560	10.97	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Call		899.54000	0.89954	1,156,730	11.09	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Put		3,852.22000	3.85222	3,276,060	11.09	0.00	0	50
R2035	On	03/02/2022	Bond Future	10.35	Call		920.07000	0.92007	1,181,160	11.11	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put		3,807.31000	3.80731	3,235,050	11.11	0.00	0	
R2035	On	03/02/2022	Bond Future	10.24	Call		710.03000	0.71003	928,980	10.93	0.00	0	50
R2035	On	03/02/2022	Bond Future	10.24	Put		4,320.90000	4.32090	3,706,500	10.93	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		1,497.71000	1.49771	1,257,490	12.42	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		5,243.55000	5.24355	5,848,260	12.43	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		1,482.62000	1.48262	1,244,420	12.43	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call		5,159.87000	5.15987	5,760,530	12.40	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		1,512.74000	1.51274	1,270,490	12.40	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		5,201.77000	5.20177	5,804,460	12.42	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/08/2022	Bond Future	9.84	Call		552.63000	0.55263	684,940	9.99	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put		9,339.33000	9.33933	8,618,450	9.99	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call		1,538.61000	1.53861	1,818,510	10.37	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.53	Put		5,810.33000	5.81033	5,237,040	10.37	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call		3,058.22000	3.05822	3,488,040	10.94	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		3,652.24000	3.65224	3,228,870	10.94	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call		6,865.03000	6.86503	7,504,320	12.13	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put		1,531.25000	1.53125	1,317,350	12.13	0.00	0	40
R2035	On	04/08/2022	Bond Future	9.53	Call		324.51000	0.32451	410,920	9.93	0.00	0	40
R2035	On	04/08/2022	Bond Future	9.53	Put		11,245.51000	11.24551	10,478,730	9.93	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call		1,963.73000	1.96373	2,291,550	10.57	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put		5,046.69000	5.04669	4,521,320	10.57	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		1,987.57000	1.98757	2,317,930	10.58	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		5,008.59000	5.00859	4,485,760	10.58	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		2,011.87000	2.01187	2,344,760	10.59	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put		4,971.02000	4.97102	4,450,720	10.59	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Call		1,777.38000	1.77738	2,084,960	10.48	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put		5,358.09000	5.35809	4,812,480	10.48	0.00	0	10
R2035	On	03/11/2022	Bond Future	11.13	Put		4,848.17000	4.84817	4,379,730	11.24	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call		3,014.89000	3.01489	3,412,050	11.25	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put		4,815.30000	4.81530	4,348,970	11.25	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call		3,041.13000	3.04113	3,440,400	11.26	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		4,782.61000	4.78261	4,318,390	11.26	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call		2,988.78000	2.98878	3,383,830	11.24	0.00	0	
Total R2035 Option											0.00	0	11,88
Total For R2035											3,379,705,738.35	37,665	119,14
R2037	On	04/11/2021	Bond Future			10.77500	85.46336	10.79227	85.35191	12.54	5,591,953,108.16	65,431	
R2037	On	03/02/2022	Bond Future			10.85340	82.95234	10.99612	82.05100	12.88	4,479,426.36	54	112,64
R2037	On	05/05/2022	Bond Future			11.05298	83.93555	11.20140	83.02384	12.22	0.00	0	11,88
R2037	On	04/08/2022	Bond Future			11.26680	80.64602	11.42152	79.72327	12.29	0.00	0	
R2037	On	03/11/2022	Bond Future			11.46716	81.70013	11.62805	80.76613	12.17	0.00	0	
Total R2037 Future											5,596,432,534.52	65,485	124,48
R2037	On	04/11/2021	Bond Future	11.49	Call		4,321.97000	4.32197	4,433,420	15.59	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Put		0.00000	0.00000	0,000	15.59	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		8,926.13000	8.92613	9,037,580	17.93	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		0.00000	0.00000	0,000	17.93	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		11,616.84000	11.61684	11,728,290	19.17	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		0.00000	0.00000	0,000	19.17	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		11,668.08000	11.66808	11,779,530	19.17	0.00	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
R2037	On	04/11/2021	Bond Future	12.82	Put		0.00000	0.00000	0,000	19.17	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		11,719.27000	11.71927	11,830,720	19.17	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		0.00000	0.00000	0,000	19.17	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		3,898.25000	3.89825	4,550,800	13.62	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		1,067.81000	1.06781	819,020	13.62	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		3,941.81000	3.94181	4,597,390	13.64	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		1,051.98000	1.05198	806,220	13.64	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		3,854.99000	3.85499	4,504,460	13.60	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		1,084.01000	1.08401	832,140	13.60	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		1,506.71000	1.50671	1,247,530	13.00	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		5,189.35000	5.18935	5,844,060	13.02	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		1,491.71000	1.49171	1,234,710	13.02	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		5,231.47000	5.23147	5,888,320	13.04	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		1,477.07000	1.47707	1,222,210	13.04	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		5,147.53000	5.14753	5,800,060	13.00	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		1,936.53000	1.93653	2,291,070	11.69	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		5,111.30000	5.11130	4,543,090	11.69	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Call		1,960.49000	1.96049	2,317,800	11.70	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		5,072.64000	5.07264	4,507,200	11.70	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		628.67000	0.62867	787,620	11.17	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		9,048.30000	9.04830	8,284,500	11.17	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		3,360.44000	3.36044	3,854,710	12.22	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		3,369.43000	3.36943	2,940,950	12.22	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		1,912.98000	1.91298	2,264,770	11.68	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		5,150.45000	5.15045	4,579,490	11.68	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		4,920.69000	4.92069	4,418,030	12.03	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		3,084.57000	3.08457	3,518,170	12.04	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		4,887.36000	4.88736	4,386,960	12.04	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		3,032.26000	3.03226	3,461,340	12.03	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		4,954.20000	4.95420	4,449,280	12.03	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		3,058.36000	3.05836	3,489,700	12.03	0.00	0	
Total R2037 Option											0.00	0	15
Total For R2037											5,596,432,534.52	65,485	124,64
R2040	On	04/11/2021	Bond Future			10.89000	87.59771	10.89220	87.58247	13.03	3,169,547,940.93	36,183	
R2040	On	03/02/2022	Bond Future			10.96796	84.88254	11.08982	84.05625	13.41	1,527,885.72	18	76,8
R2040	On	05/05/2022	Bond Future			11.16162	85.88867	11.28836	85.05282	12.71	0.00	0	8,4
R2040	On	04/08/2022	Bond Future			11.36879	82.37093	11.50092	81.52502	12.80	0.00	0	
R2040	On	03/11/2022	Bond Future			11.56246	83.44809	11.69985	82.59188	12.67	0.00	0	
Total R2040 Future											3,171,075,826.65	36,201	85,34

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	04/11/2021	Bond Future	12.89	Call		12.22855000	12.22855	12,243,790	21.12	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		0.00000	0.00000	0,000	21.12	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		12,282.46000	12.28246	12,297,700	21.12	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		0.00000	0.00000	0,000	21.12	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		12,336.30000	12.33630	12,351,540	21.12	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		0.00000	0.00000	0,000	21.12	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		4,369.59000	4.36959	4,971,510	14.51	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		1,108.25000	1.10825	883,880	14.51	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		4,275.38000	4.27538	4,871,910	14.46	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		1,140.54000	1.14054	910,780	14.46	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		4,322.41000	4.32241	4,921,650	14.48	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		1,124.28000	1.12428	897,230	14.48	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Put		6,023.33000	6.02333	5,418,560	11.86	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		5,501.45000	5.50145	6,094,110	13.70	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put		1,648.08000	1.64808	1,404,890	13.70	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		1,616.08000	1.61608	1,376,870	13.73	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		10,874.49000	10.87449	11,616,290	15.96	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		566.70000	0.56670	472,650	15.96	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Call		246.28000	0.24628	318,580	11.48	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put		10,804.18000	10.80418	10,040,630	11.48	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		1,104.35000	1.10435	1,335,430	11.86	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call		5,545.87000	5.54587	6,140,540	13.71	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		1,631.89000	1.63189	1,390,710	13.71	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		5,590.59000	5.59059	6,187,230	13.73	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		2,236.06000	2.23606	2,573,350	12.34	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		5,248.05000	5.24805	4,739,430	12.34	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		2,262.20000	2.26220	2,602,000	12.35	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		5,207.00000	5.20700	4,700,890	12.35	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		2,209.82000	2.20982	2,544,580	12.33	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		5,289.09000	5.28909	4,777,940	12.33	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		5,177.44000	5.17744	4,714,760	12.39	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		3,254.34000	3.25434	3,650,000	12.40	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		5,141.72000	5.14172	4,681,170	12.40	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		3,282.89000	3.28289	3,680,670	12.41	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		5,106.20000	5.10620	4,647,770	12.41	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		3,225.92000	3.22592	3,619,450	12.39	0.00	0	
Total R2040 Option											0.00	0	3,60
Total For R2040											3,171,075,826.65	36,201	88,94
R2044	On	04/11/2021	Bond Future			10.90000	84.51247	10.90708	84.46248	13.60	1,534,408,405.32	18,156	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2044	On	03/02/2022			10.97785	81.83215	11.09438	81.02646		13.99	3,436,950.30	42	53,92
R2044	On	05/05/2022			11.16096	82.80214	11.28213	81.98717		13.26	0.00	0	5,72
R2044	On	04/08/2022			11.35647	79.37412	11.48277	78.54940		13.35	0.00	0	
R2044	On	03/11/2022			11.53878	80.41213	11.67009	79.57728		13.21	0.00	0	
Total R2044 Future											1,537,845,355.62	18,198	59,66
R2044	On	04/11/2021	12.89	Call			12,212.91000	12.21291	12,262,900	23.76	0.00	0	
R2044	On	04/11/2021	12.89	Put			0.00000	0.00000	0,000	23.76	0.00	0	
R2044	On	04/11/2021	12.90	Call			12,266.46000	12.26646	12,316,450	23.76	0.00	0	
R2044	On	04/11/2021	12.90	Put			0.00000	0.00000	0,000	23.76	0.00	0	
R2044	On	04/11/2021	12.91	Call			12,319.94000	12.31994	12,369,930	23.76	0.00	0	
R2044	On	04/11/2021	12.91	Put			0.00000	0.00000	0,000	23.76	0.00	0	
R2044	On	03/02/2022	11.61	Call			4,495.47000	4.49547	5,086,940	15.22	0.00	0	
R2044	On	03/02/2022	11.61	Put			1,085.54000	1.08554	871,320	15.22	0.00	0	
R2044	On	03/02/2022	11.59	Call			4,399.43000	4.39943	4,985,710	15.17	0.00	0	
R2044	On	03/02/2022	11.59	Put			1,117.21000	1.11721	897,800	15.17	0.00	0	
R2044	On	03/02/2022	11.60	Call			4,447.38000	4.44738	5,036,270	15.20	0.00	0	
R2044	On	03/02/2022	11.60	Put			1,101.26000	1.10126	884,460	15.20	0.00	0	
R2044	On	05/05/2022	11.92	Put			1,604.02000	1.60402	1,373,120	14.36	0.00	0	
R2044	On	05/05/2022	11.93	Call			5,719.67000	5.71967	6,305,650	14.38	0.00	0	
R2044	On	05/05/2022	11.93	Put			1,588.36000	1.58836	1,359,370	14.38	0.00	0	
R2044	On	05/05/2022	11.91	Call			5,629.08000	5.62908	6,211,230	14.34	0.00	0	
R2044	On	05/05/2022	11.91	Put			1,619.84000	1.61984	1,387,020	14.34	0.00	0	
R2044	On	05/05/2022	11.92	Call			5,674.34000	5.67434	6,258,410	14.36	0.00	0	
R2044	On	04/08/2022	11.09	Call			2,413.37000	2.41337	2,757,440	12.94	0.00	0	
R2044	On	04/08/2022	11.09	Put			5,026.45000	5.02645	4,545,800	12.94	0.00	0	
R2044	On	04/08/2022	11.10	Call			2,441.24000	2.44124	2,787,810	12.95	0.00	0	
R2044	On	04/08/2022	11.10	Put			4,986.00000	4.98600	4,507,850	12.95	0.00	0	
R2044	On	04/08/2022	11.08	Call			2,385.67000	2.38567	2,727,240	12.93	0.00	0	
R2044	On	04/08/2022	11.08	Put			5,067.17000	5.06717	4,584,020	12.93	0.00	0	
R2044	On	03/11/2022	11.39	Put			5,171.59000	5.17159	4,726,820	13.13	0.00	0	
R2044	On	03/11/2022	11.40	Call			3,401.63000	3.40163	3,793,780	13.13	0.00	0	
R2044	On	03/11/2022	11.40	Put			5,135.37000	5.13537	4,692,670	13.13	0.00	0	
R2044	On	03/11/2022	11.41	Call			3,430.66000	3.43066	3,824,870	13.14	0.00	0	
R2044	On	03/11/2022	11.41	Put			5,099.05000	5.09905	4,658,410	13.14	0.00	0	
R2044	On	03/11/2022	11.39	Call			3,372.41000	3.37241	3,762,490	13.13	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											1,537,845,355.62	18,198	59,66
R2048	On	04/11/2021			10.85000	83.51110	10.85204	83.49626		14.02	7,589,071,212.50	90,875	
R2048	On	03/02/2022			10.91916	85.25917	11.03573	84.42880		13.68	0.00	0	179,05

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	05/05/2022			11.09113	81.85414	11.21232	81.01419		13.67	0.00	0	2,0
R2048	On	04/08/2022			11.27250	82.79380	11.39874	81.94374		13.04	0.00	0	
R2048	On	03/11/2022			11.45115	79.45912	11.58253	78.59863		13.62	0.00	0	
Total R2048 Future											7,589,071,212.50	90,875	181,13
R2048	On	04/11/2021	9.60	Call			0.00000	0.00000	0,000	15.20	0.00	0	
R2048	On	04/11/2021	9.60	Put			10,068.69000	10.06869	10,053,850	15.20	0.00	0	
R2048	On	04/11/2021	10.20	Call			0.00000	0.00000	0,000	13.58	0.00	0	
R2048	On	04/11/2021	10.20	Put			4,992.24000	4.99224	4,977,400	13.58	0.00	0	
R2048	On	04/11/2021	10.30	Call			0.00000	0.00000	0,000	13.42	0.00	0	
R2048	On	04/11/2021	10.30	Put			4,192.79000	4.19279	4,177,950	13.42	0.00	0	
R2048	On	04/11/2021	12.84	Call			12,483.98000	12.48398	12,498,820	26.30	0.00	0	
R2048	On	04/11/2021	12.84	Put			0.00000	0.00000	0,000	26.30	0.00	0	
R2048	On	04/11/2021	12.85	Call			12,538.01000	12.53801	12,552,850	26.30	0.00	0	
R2048	On	04/11/2021	12.85	Put			0.00000	0.00000	0,000	26.30	0.00	0	
R2048	On	04/11/2021	10.80	Call			104.37000	0.10437	0,000	14.29	0.00	0	
R2048	On	04/11/2021	10.80	Put			484.30000	0.48430	365,090	14.29	0.00	0	
R2048	On	04/11/2021	12.83	Call			12,429.87000	12.42987	12,444,710	26.30	0.00	0	
R2048	On	04/11/2021	12.83	Put			0.00000	0.00000	0,000	26.30	0.00	0	
R2048	On	03/02/2022	10.40	Call			620.20000	0.62020	802,480	12.82	0.00	0	10
R2048	On	03/02/2022	10.40	Put			5,336.94000	5.33694	4,688,850	12.82	0.00	0	
R2048	On	03/02/2022	10.50	Call			800.77000	0.80077	1,019,880	12.96	0.00	0	
R2048	On	03/02/2022	10.50	Put			4,744.17000	4.74417	4,132,910	12.96	0.00	0	
R2048	On	03/02/2022	10.70	Call			1,263.57000	1.26357	1,562,820	13.27	0.00	0	1,30
R2048	On	03/02/2022	10.70	Put			3,696.23000	3.69623	3,165,110	13.27	0.00	0	
R2048	On	03/02/2022	10.90	Call			1,851.82000	1.85182	2,234,040	13.55	0.00	0	90
R2048	On	03/02/2022	10.90	Put			2,820.11000	2.82011	2,371,960	13.55	0.00	0	
R2048	On	03/02/2022	11.00	Call			2,192.05000	2.19205	2,615,170	13.68	0.00	0	10
R2048	On	03/02/2022	11.00	Put			2,444.99000	2.44499	2,037,740	13.68	0.00	0	
R2048	On	03/02/2022	11.47	Call			4,185.45000	4.18545	4,775,080	14.56	0.00	0	
R2048	On	03/02/2022	11.47	Put			1,219.15000	1.21915	978,410	14.56	0.00	0	
R2048	On	03/02/2022	10.20	Call			347.35000	0.34735	465,330	12.55	0.00	0	90
R2048	On	03/02/2022	10.20	Put			6,647.92000	6.64792	5,935,530	12.55	0.00	0	
R2048	On	03/02/2022	11.48	Call			4,233.34000	4.23334	4,825,880	14.58	0.00	0	
R2048	On	03/02/2022	11.48	Put			1,201.01000	1.20101	963,180	14.58	0.00	0	
R2048	On	03/02/2022	11.49	Call			4,281.54000	4.28154	4,876,940	14.61	0.00	0	
R2048	On	03/02/2022	11.49	Put			1,183.29000	1.18329	948,320	14.61	0.00	0	
R2048	On	03/02/2022	9.80	Call			95.47000	0.09547	136,070	12.45	0.00	0	
R2048	On	03/02/2022	9.80	Put			9,719.42000	9.71942	8,929,650	12.45	0.00	0	
R2048	On	03/02/2022	10.00	Call			175.15000	0.17515	244,030	12.27	0.00	0	1,30

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	03/02/2022	Bond Future	10.00	Put		8,110.76000	8.11076	7,349,270	12.27	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		5,494.41000	5.49441	6,087,350	14.54	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		1,695.22000	1.69522	1,448,210	14.54	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		5,540.47000	5.54047	6,135,480	14.56	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		1,678.37000	1.67837	1,433,430	14.56	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		5,586.62000	5.58662	6,183,680	14.58	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		1,661.69000	1.66169	1,418,800	14.58	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		2,420.62000	2.42062	2,768,380	12.79	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		5,303.85000	5.30385	4,801,550	12.79	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		2,448.79000	2.44879	2,799,130	12.80	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		5,261.01000	5.26101	4,761,290	12.80	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		2,477.14000	2.47714	2,830,050	12.81	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		5,218.45000	5.21845	4,721,300	12.81	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		3,396.75000	3.39675	3,798,170	13.46	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put		5,268.33000	5.26833	4,809,260	13.46	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		3,426.66000	3.42666	3,830,250	13.47	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		5,230.64000	5.23064	4,773,740	13.47	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		3,456.69000	3.45669	3,862,460	13.48	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		5,193.17000	5.19317	4,738,450	13.48	0.00	0	
Total R2048 Option											0.00	0	4,60
Total For R2048											7,589,071,212.50	90,875	185,73
R209	On	04/11/2021	Bond Future			10.53500	69.28203	10.54207	69.24234	13.25	1,150,497,390.18	16,606	
R209	On	03/02/2022	Bond Future			10.59631	70.74159	10.72800	70.01564	12.97	66,850,802.55	945	22,10
R209	On	05/05/2022	Bond Future			10.77682	68.43825	10.91337	67.70399	12.88	0.00	0	5,38
R209	On	04/08/2022	Bond Future			10.96461	69.22481	11.10634	68.48164	12.33	0.00	0	
R209	On	03/11/2022	Bond Future			11.14981	66.98616	11.29686	66.23394	12.80	0.00	0	
Total R209 Future											1,217,348,192.73	17,551	27,50
R209	On	04/11/2021	Bond Future	9.50	Call		0.00000	0.00000	0,000	12.29	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Put		6,219.07000	6.21907	6,179,380	12.29	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Call		0.00000	0.00000	0,000	12.04	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put		3,140.16000	3.14016	3,100,470	12.04	0.00	0	
R209	On	04/11/2021	Bond Future	10.25	Call		0.01000	0.00001	0,000	12.38	0.00	0	
R209	On	04/11/2021	Bond Future	10.25	Put		1,667.22000	1.66722	1,627,520	12.38	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Call		7,530.40000	7.53040	7,570,090	18.55	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		0.00000	0.00000	0,000	18.55	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		8,329.52000	8.32952	8,369,210	19.01	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		0.00000	0.00000	0,000	19.01	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Call		8,376.05000	8.37605	8,415,740	19.04	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		0.00000	0.00000	0,000	19.04	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/11/2021	Bond Future	12.19	Call		8,422.53000	8.42253	8,462,220	19.07	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		0.00000	0.00000	0,000	19.07	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		96.34000	0.09634	0,000	13.25	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		333.00000	0.33300	196,970	13.25	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		2,776.68000	2.77668	3,259,330	13.37	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		1,152.60000	1.15260	909,300	13.37	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		2,812.35000	2.81235	3,297,880	13.39	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		1,135.44000	1.13544	895,020	13.39	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		2,741.17000	2.74117	3,220,940	13.35	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		1,169.97000	1.16997	923,790	13.35	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		4,152.66000	4.15266	4,665,460	13.48	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		1,373.90000	1.37390	1,152,440	13.48	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		6,234.66000	6.23466	6,833,220	14.51	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		775.69000	0.77569	639,990	14.51	0.00	0	12,00
R209	On	05/05/2022	Bond Future	10.75	Call		2,011.94000	2.01194	2,360,860	12.61	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		2,891.75000	2.89175	2,506,410	12.61	0.00	0	12,00
R209	On	05/05/2022	Bond Future	11.43	Call		4,082.05000	4.08205	4,590,940	13.45	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		1,403.88000	1.40388	1,178,510	13.45	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		4,117.39000	4.11739	4,628,240	13.46	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		1,388.90000	1.38890	1,165,490	13.46	0.00	0	
R209	On	05/05/2022	Bond Future	9.75	Call		361.90000	0.36190	467,900	11.52	0.00	0	8,50
R209	On	05/05/2022	Bond Future	9.75	Put		6,997.69000	6.99769	6,369,430	11.52	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		1,685.79000	1.68579	1,968,510	11.92	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		4,505.77000	4.50577	4,045,320	11.92	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		1,706.48000	1.70648	1,991,410	11.93	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		4,471.33000	4.47133	4,013,090	11.93	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		1,665.47000	1.66547	1,945,980	11.91	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		4,540.65000	4.54065	4,077,990	11.91	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		2,704.26000	2.70426	3,057,520	12.63	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		4,130.64000	4.13064	3,731,680	12.63	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		2,727.78000	2.72778	3,082,900	12.63	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		4,101.88000	4.10188	3,704,780	12.63	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call		2,680.86000	2.68086	3,032,240	12.62	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		4,159.57000	4.15957	3,758,730	12.62	0.00	0	
Total R209 Option											0.00	0	32,60
Total For R209											1,217,348,192.73	17,551	60,12
R210	On	04/11/2021	Bond Future			210.86698	210.86698	211.15234	211.15234		251,564,307.14	1,193	
R210	On	03/02/2022	Bond Future			213.27307	213.27307	213.56321	213.56321		0.00	0	1,30
R210	On	05/05/2022	Bond Future			212.99902	212.99902	213.29324	213.29324		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 Interr
R210	On	04/08/2022	Bond Future			215.62299	215.62299	215.92099	215.92099			0.00	0	
R210	On	03/11/2022	Bond Future			215.44186	215.44186	215.74400	215.74400			0.00	0	
Total R210 Future												251,564,307.14	1,193	1,48
Total For R210												251,564,307.14	1,193	1,48
R212	On	04/11/2021	Bond Future			175.91224	175.91224	175.90231	175.90231			454,733,140.40	2,585	
Total R212 Future												454,733,140.40	2,585	
Total For R212												454,733,140.40	2,585	
R213	On	04/11/2021	Bond Future			9.95000	83.69466	9.97745	83.55007		10.34	873,521,166.42	10,437	
R213	On	03/02/2022	Bond Future			10.06047	85.19112	10.19866	84.48316		10.15	0.00	0	20,7
R213	On	05/05/2022	Bond Future			10.27028	82.66816	10.41444	81.95210		10.06	0.00	0	
R213	On	04/08/2022	Bond Future			10.49521	83.62042	10.64593	82.89553		9.60	0.00	0	
R213	On	03/11/2022	Bond Future			10.72145	81.17597	10.87897	80.44247		9.87	0.00	0	
Total R213 Future												873,521,166.42	10,437	20,72
R213	On	04/11/2021	Bond Future	11.09	Call			5,592.47000	5.59247	5,737,060	13.03	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			0.00000	0.00000	0,000	13.03	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call			5,640.45000	5.64045	5,785,040	13.04	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			0.00000	0.00000	0,000	13.04	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			5,688.40000	5.68840	5,832,990	13.06	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			0.00000	0.00000	0,000	13.06	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			141.45000	0.14145	206,650	9.02	0.00	0	2
R213	On	03/02/2022	Bond Future	9.15	Put			5,717.81000	5.71781	5,075,050	9.02	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Call			3,192.01000	3.19201	3,706,420	10.61	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			835.95000	0.83595	642,400	10.61	0.00	0	2
R213	On	03/02/2022	Bond Future	8.63	Call			27.92000	0.02792	43,970	9.20	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			8,551.47000	8.55147	7,859,560	9.20	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			49.11000	0.04911	75,500	9.14	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			7,595.31000	7.59531	6,913,740	9.14	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Call			1,634.17000	1.63417	1,999,660	10.08	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			1,780.35000	1.78035	1,437,880	10.08	0.00	0	2
R213	On	03/02/2022	Bond Future	10.25	Call			1,848.31000	1.84831	2,240,370	10.15	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			1,587.31000	1.58731	1,271,410	10.15	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call			2,943.94000	2.94394	3,440,590	10.52	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			932.14000	0.93214	720,830	10.52	0.00	0	4
R213	On	03/02/2022	Bond Future	9.98	Call			1,182.96000	1.18296	1,483,640	9.90	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			2,306.84000	2.30684	1,899,560	9.90	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Call			1,227.20000	1.22720	1,534,780	9.92	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			2,247.45000	2.24745	1,847,070	9.92	0.00	0	4
R213	On	03/02/2022	Bond Future	10.15	Call			1,582.93000	1.58293	1,941,690	10.06	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			1,831.32000	1.83132	1,482,120	10.06	0.00	0	20

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	9.76	Call		758.81000	0.75881	984,540	9.64	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put		3,033.74000	3.03374	2,551,510	9.64	0.00	0	10
R213	On	03/02/2022	Bond Future	9.96	Call		1,139.66000	1.13966	1,433,460	9.87	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		2,367.33000	2.36733	1,953,170	9.87	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call		1,161.11000	1.16111	1,458,350	9.89	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		2,336.86000	2.33686	1,926,140	9.89	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call		171.82000	0.17182	248,450	9.00	0.00	0	43
R213	On	03/02/2022	Bond Future	9.22	Put		5,360.93000	5.36093	4,729,600	9.00	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call		493.75000	0.49375	661,830	9.41	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put		3,725.87000	3.72587	3,185,990	9.41	0.00	0	20
R213	On	05/05/2022	Bond Future	10.64	Put		1,827.68000	1.82768	1,543,770	10.17	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		2,960.91000	2.96091	3,395,300	10.18	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		1,808.25000	1.80825	1,526,580	10.18	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		2,902.91000	2.90291	3,332,800	10.16	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		1,847.28000	1.84728	1,561,110	10.16	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		2,931.85000	2.93185	3,364,000	10.17	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		1,168.37000	1.16837	1,395,020	8.95	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		4,890.52000	4.89052	4,392,280	8.95	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		1,184.24000	1.18424	1,412,960	8.95	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		4,855.71000	4.85571	4,359,540	8.95	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		1,152.38000	1.15238	1,376,960	8.94	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		4,925.24000	4.92524	4,424,930	8.94	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		4,453.44000	4.45344	4,023,240	9.64	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		2,119.25000	2.11925	2,424,320	9.65	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		4,424.82000	4.42482	3,996,390	9.65	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		2,139.08000	2.13908	2,445,930	9.65	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		4,396.64000	4.39664	3,969,990	9.65	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		2,099.83000	2.09983	2,403,130	9.64	0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											873,521,166.42	10,437	23,57
R214	On	04/11/2021	Bond Future			10.89000	66.12820	10.89706	66.08777	14.19	299,626,874.20	4,531	
R214	On	03/02/2022	Bond Future			10.96137	67.50831	11.08285	66.82587	13.89	49,956,149.40	740	20,08
R214	On	05/05/2022	Bond Future			11.13556	65.02828	11.26154	64.33792	13.85	0.00	0	44
R214	On	04/08/2022	Bond Future			11.31898	65.77455	11.44983	65.07596	13.24	0.00	0	
R214	On	03/11/2022	Bond Future			11.49973	63.35320	11.63554	62.64602	13.82	0.00	0	
Total R214 Future											349,583,023.60	5,271	20,53
R214	On	04/11/2021	Bond Future	12.46	Call		8,050.14000	8.05014	8,090,570	22.30	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		0.00000	0.00000	0,000	22.30	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		8,096.37000	8.09637	8,136,800	22.34	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R214	On	04/11/2021	Bond Future	12.47	Put		0.00000	0.00000	0,000	22.34	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		8,142.53000	8.14253	8,182,960	22.38	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		0.00000	0.00000	0,000	22.38	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		2,950.23000	2.95023	3,406,560	14.62	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		1,167.90000	1.16790	941,790	14.62	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		2,878.12000	2.87812	3,329,190	14.57	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		1,202.48000	1.20248	971,110	14.57	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		2,914.15000	2.91415	3,367,870	14.59	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		1,185.13000	1.18513	956,410	14.59	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		1,531.79000	1.53179	1,309,880	14.59	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		4,084.26000	4.08426	4,554,560	14.61	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		1,516.04000	1.51604	1,295,980	14.61	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		4,014.04000	4.01404	4,480,640	14.58	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		1,547.69000	1.54769	1,323,930	14.58	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		4,049.11000	4.04911	4,517,560	14.59	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		1,807.61000	1.80761	2,083,410	12.71	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		4,374.29000	4.37429	3,951,500	12.71	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		1,829.56000	1.82956	2,107,480	12.72	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		4,339.90000	4.33990	3,919,230	12.72	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		1,785.80000	1.78580	2,059,480	12.70	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		4,408.90000	4.40890	3,983,990	12.70	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		4,294.70000	4.29470	3,916,750	13.69	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		2,762.91000	2.76291	3,093,900	13.70	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		4,264.69000	4.26469	3,888,500	13.70	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		2,786.64000	2.78664	3,119,370	13.71	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		4,234.85000	4.23485	3,860,400	13.71	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		2,739.29000	2.73929	3,068,520	13.69	0.00	0	
Total R214 Option											0.00	0	
Total For R214											349,583,023.60	5,271	20,53
Total for Bond											45,433,716,951.61	553,403	1,117,37
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	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 04/11/2021 GOVI			785.32300	785.32300	784.44600	784.44600				337,688,890.00	43	
GOVI On 03/02/2022 GOVI			799.36700	799.36700	793.20700	793.20700				0.00	0	1,0
GOVI On 05/05/2022 GOVI			808.83100	808.83100	802.60100	802.60100				0.00	0	
GOVI On 04/08/2022 GOVI			818.49700	818.49700	812.19300	812.19300				0.00	0	
GOVI On 03/11/2022 GOVI			828.77900	828.77900	822.39700	822.39700				0.00	0	
Total GOVI Future										337,688,890.00	43	1,0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	04/11/2021	GOVI	728.40	Call		560,460.00000	56.04600	569,230,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call		560,360.00000	56.03600	569,130,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.42	Call		560,260.00000	56.02600	569,030,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.42	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Call		4,470.00000	0.44700	66,070,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Call		4,670.00000	0.46700	66,270,000		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		4,570.00000	0.45700	66,170,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call		143,510.00000	14.35100	205,810,000		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		143,710.00000	14.37100	206,010,000		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		143,610.00000	14.36100	205,910,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put		70,770.00000	7.07700	7,730,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put		70,870.00000	7.08700	7,830,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Put		70,670.00000	7.06700	7,630,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call		19,770.00000	1.97700	83,590,000		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		19,670.00000	1.96700	83,490,000		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		19,870.00000	1.98700	83,690,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											337,688,890.00	43	1,05
Total for GOVI											337,688,890.00	43	1,05
AL37	On	04/11/2021	Index Future			786.42500	786.42500	784.83900	784.83900		0.00	0	
AL37	On	03/02/2022	Index Future			797.64000	797.64000	793.60400	793.60400		0.00	0	
AL37	On	05/05/2022	Index Future			807.08400	807.08400	803.00300	803.00300		0.00	0	
AL37	On	04/08/2022	Index Future			816.73000	816.73000	812.60000	812.60000		0.00	0	
AL37	On	03/11/2022	Index Future			826.99000	826.99000	822.80900	822.80900		0.00	0	
Total AL37 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 AL37												0.00	0	
AL7T	On	04/11/2021	Index Future			895.71500	895.71500	894.62400	894.62400			0.00	0	
AL7T	On	03/02/2022	Index Future			911.59700	911.59700	904.61600	904.61600			0.00	0	
AL7T	On	05/05/2022	Index Future			922.39100	922.39100	915.32900	915.32900			0.00	0	
AL7T	On	04/08/2022	Index Future			933.41400	933.41400	926.26900	926.26900			0.00	0	
AL7T	On	03/11/2022	Index Future			945.14000	945.14000	937.90600	937.90600			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/11/2021	Index Future			795.61600	795.61600	794.75000	794.75000			907,002,240.00	114	
ALBI	On	03/02/2022	Index Future			809.93500	809.93500	803.62600	803.62600			24,298,050.00	3	19
ALBI	On	05/05/2022	Index Future			819.52500	819.52500	813.14300	813.14300			0.00	0	2
ALBI	On	04/08/2022	Index Future			829.31900	829.31900	822.86200	822.86200			0.00	0	
ALBI	On	03/11/2022	Index Future			839.73700	839.73700	833.20000	833.20000			0.00	0	
Total ALBI Future												931,300,290.00	117	22
Total For ALBI												931,300,290.00	117	22
IGOV	On	04/11/2021	Index Future			294.52500	294.52500	295.09300	295.09300			82,467,000.00	28	
IGOV	On	03/02/2022	Index Future			297.88300	297.88300	298.46300	298.46300			14,894,150.00	5	49
IGOV	On	05/05/2022	Index Future			301.48300	301.48300	302.07000	302.07000			0.00	0	
IGOV	On	04/08/2022	Index Future			305.15700	305.15700	305.75200	305.75200			0.00	0	
IGOV	On	03/11/2022	Index Future			309.06100	309.06100	309.66400	309.66400			0.00	0	
Total IGOV Future												97,361,150.00	33	50
Total For IGOV												97,361,150.00	33	50
Total for Index												1,028,661,440.00	150	73
JIBAR f	On	17/11/2021	Jibar Future			3.70500	96.29500	3.71500	96.28500			0.00	0	50,00
JIBAR f	On	15/12/2021	Jibar Future			3.99500	96.00500	3.98500	96.01500			0.00	0	
JIBAR f	On	19/01/2022	Jibar Future			4.07000	95.93000	4.07000	95.93000			0.00	0	
JIBAR f	On	16/02/2022	Jibar Future			4.39000	95.61000	4.38000	95.62000			0.00	0	
JIBAR f	On	16/03/2022	Jibar Future			4.45500	95.54500	4.45500	95.54500			0.00	0	
JIBAR f	On	20/04/2022	Jibar Future			4.79000	95.21000	4.78000	95.22000			0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			5.17000	94.83000	5.17000	94.83000			0.00	0	
JIBAR f	On	21/09/2022	Jibar Future			5.62500	94.37500	5.64500	94.35500			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			6.16000	93.84000	6.19000	93.81000			0.00	0	
JIBAR f	On	15/03/2023	Jibar Future			6.52000	93.48000	6.55000	93.45000			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			6.92000	93.08000	6.95500	93.04500			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			7.22500	92.77500	7.28500	92.71500			0.00	0	
Total Jibar Future												0.00	0	50,14
Total For JIBAR FUTURE												0.00	0	50,14
Total for Jibar												0.00	0	50,14

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
5Y STN On 21/12/2021 Interest Rate Swap			90.70000	90.70000	90.70000	90.70000				0.00	0	5
Total 5Y STND Future										0.00	0	5
Total For 5Y STND										0.00	0	5
Total for Interest Rate Swap										0.00	0	5
Total for Derivatives :										46,800,067,281.61	553,596	1,169,34
ABCPI On 07/12/2023 Spot Bond			2.58000	320.41938	2.58000	320.35314				5,087,760,000,000.00	1,972,000,000	1,201,800,00
Total ABCPI3 SPOT										5,087,760,000,000.00	1,972,000,000	1,201,800,00
Total For ABCPI3										5,087,760,000,000.00	1,972,000,000	1,201,800,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.80641				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.06060				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	103.45739	9.65000	103.43076				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.27000	90.07180	11.27000	92.14179				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.10242				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.81390				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.11643				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.78956				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.84788				0.00	0	
Total ABFN18 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 ABFN18									0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.54463			0.00	0	
Total ABFN21 SPOT									0.00	0	
Total For ABFN21									0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	102.70839			0.00	0	
Total ABFN22 SPOT									0.00	0	
Total For ABFN22									0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	104.23323			0.00	0	
Total ABFN23 SPOT									0.00	0	
Total For ABFN23									0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.01852			0.00	0	
Total ABFN25 SPOT									0.00	0	
Total For ABFN25									0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.39567			0.00	0	
Total ABFN26 SPOT									0.00	0	
Total For ABFN26									0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.56811			0.00	0	2,200,000,00
Total ABFN28 SPOT									0.00	0	2,200,000,00
Total For ABFN28									0.00	0	2,200,000,00
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.66319			0.00	0	
Total ABFN29 SPOT									0.00	0	
Total For ABFN29									0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.60291			0.00	0	
Total ABFN30 SPOT									0.00	0	
Total For ABFN30									0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	99.92174			0.00	0	
Total ABFN31 SPOT									0.00	0	
Total For ABFN31									0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.58979			0.00	0	
Total ABFN32 SPOT									0.00	0	
Total For ABFN32									0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.13559			0.00	0	
Total ABFN33 SPOT									0.00	0	
Total For ABFN33									0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.17767			0.00	1,400,000,000	700,000,00

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 ABFN34 SPOT										0.00	1,400,000,000	700,000,000
Total For ABFN34										0.00	1,400,000,000	700,000,000
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.68881				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	99.86404				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.30544				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.19092				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.85080				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.24777				0.00	0	2,500,000,000
Total ABFN40 SPOT										0.00	0	2,500,000,000
Total For ABFN40										0.00	0	2,500,000,000
ABFN4: On 16/09/2026 Spot Bond					0.00000	101.06797				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.36049				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.33875				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.34819				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.35498				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.59991				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.93564				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.98231				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.66606				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.50016				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.61369				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.39720				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.23139				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.91165				0.00	0	100,000,00
Total ABJ02 SPOT										0.00	0	100,000,00
Total For ABJ02										0.00	0	100,000,00
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.96986				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	102.46360				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.43000	7.43000	7.43000	144.02437				0.00	0	1,000,000,00
Total ABKI04 SPOT										0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABKI04										0.00	0	1,000,000,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	26.84220	100.00000	26.77847				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.18000	3.18000	3.18000	152.25944				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.79000	3.79000	3.79000	201.90300				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.64000	4.64000	4.64000	227.01431				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			7.10000	7.10000	7.10000	102.26057				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.23000	8.23000	8.23000	113.32449				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.26000	102.07890	5.26000	102.06449				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.63000	103.93536	5.63000	103.91968				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.72500	108.99456	7.72500	108.97211				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.49500	109.84967	8.49500	109.82484				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			6.07000	107.78140	6.07000	107.76360				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.48500	102.64300	8.48500	102.61944				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.84847	100.00000	11.82195				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.90000	324.65279	1.90000	324.59166			38,000,000,000.00		20,000,000	10,000,000
Total ABSI2 SPOT									38,000,000,000.00		20,000,000	10,000,000
Total For ABSI2									38,000,000,000.00		20,000,000	10,000,000
ABSI4 On 31/01/2022 Spot Bond			1.60500	175.81061	1.60500	175.77885			0.00		0	
Total ABSI4 SPOT									0.00		0	
Total For ABSI4									0.00		0	
ABX01 On 10/07/2024 Spot Bond			11.10500	11.10500	11.10500	103.16533			0.00		0	
Total ABX01 SPOT									0.00		0	
Total For ABX01									0.00		0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.86066			0.00		0	
Total ACL097 SPOT									0.00		0	
Total For ACL097									0.00		0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.83403			0.00		0	
Total ACL098 SPOT									0.00		0	
Total For ACL098									0.00		0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.80501			0.00		0	
Total ACL145 SPOT									0.00		0	
Total For ACL145									0.00		0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.52697			0.00		0	
Total ACL185 SPOT									0.00		0	
Total For ACL185									0.00		0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.83165			0.00		0	
Total ACL193 SPOT									0.00		0	
Total For ACL193									0.00		0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.83165			0.00		0	
Total ACL194 SPOT									0.00		0	
Total For ACL194									0.00		0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.85434			0.00		0	
Total ACL201 SPOT									0.00		0	
Total For ACL201									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL202 On 20/12/2022 Spot Bond					0.00000	100.85434				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	172.17362				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	175.37775				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.78902				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.79696				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.26185				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.32086				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.42144				0.00	120,000,000	60,000,000
Total AGL01 SPOT										0.00	120,000,000	60,000,000
Total For AGL01										0.00	120,000,000	60,000,000
AGL02 On 11/04/2024 Spot Bond					0.00000	101.80470				0.00	700,000,000	350,000,000
Total AGL02 SPOT										0.00	700,000,000	350,000,000
Total For AGL02										0.00	700,000,000	350,000,000
AGL03 On 17/05/2025 Spot Bond					0.00000	99.65035				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.01804				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	105.03326				0.00	0	
Total AGT02 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 AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	104.16114				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.92520				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1' On 18/07/2024 Spot Bond					0.00000	100.30620				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	100.31743				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3' On 18/07/2026 Spot Bond			8.53000	97.78586	8.53000	99.31295				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1' On 18/07/2026 Spot Bond					0.00000	100.33447				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1' On 18/07/2026 Spot Bond					0.00000	100.39119				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.46195				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.26634				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A' On 21/08/2023 Spot Bond					0.00000	101.14196				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A' On 21/08/2023 Spot Bond			6.79000	107.20081	6.79000	107.18137				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A' On 21/08/2023 Spot Bond					0.00000	101.06824				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.20514				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.28936				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.20253				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.28064				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.64531				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.20505				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.28926				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.87840				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.28488				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.12083				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.24716				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.21558				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.33136				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.29137				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.04661				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.94148				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.87000	105.51660	7.87000	105.49423				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.29000	106.28296	8.29000	106.25951				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.98500	93.99919	11.98500	93.96947				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.81500	180.73388	5.81500	180.68069				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.08127				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.67646				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.22633				0.00	0	
Total APF09 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 APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.87527				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.93481				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.37689				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.00012				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF17 On 21/01/2022 Spot Bond					0.00000	100.29505				0.00	0	
Total APF17 SPOT										0.00	0	
Total For APF17										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.99000	242.37071	4.99000	242.30494				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.00500	219.40361	5.00500	219.34399				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			2.58000	175.42309	2.58000	175.38677				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			2.62500	175.40525	2.62500	175.36872				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.66000	192.07852	4.66000	192.02797				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN17 On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17 On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.92368				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.64460				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.10000	109.03246	5.10000	109.00264				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.72101				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.73196				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.80384				0.00	80,800,000	20,200,00
Total ASN204 SPOT										0.00	80,800,000	20,200,00
Total For ASN204										0.00	80,800,000	20,200,00
ASN20: On 24/08/2025 Spot Bond					0.00000	105.84136				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	101.05727				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	100.92104				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	100.72328				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN271 On 15/08/2023 Spot Bond					0.00000	99.89813				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN271 On 20/08/2048 Spot Bond					0.00000	101.27791				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN281 On 21/08/2023 Spot Bond					0.00000	101.20092				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN281 On 13/09/2025 Spot Bond					0.00000	100.91879				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN291 On 26/09/2023 Spot Bond					0.00000	100.66726				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN301 On 20/12/2023 Spot Bond					0.00000	100.78102				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN311 On 20/12/2023 Spot Bond					0.00000	101.19248				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN311 On 31/03/2029 Spot Bond			4.42500	4.42500	4.42500	105.84556				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN311 On 28/02/2033 Spot Bond			5.15600	5.15600	5.15600	97.06974				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN321 On 20/06/2024 Spot Bond					0.00000	100.73937				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN321 On 20/06/2024 Spot Bond					0.00000	100.84496				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN331 On 09/05/2024 Spot Bond					0.00000	99.98516				0.00	0	
Total ASN333 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 ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.03660				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.21000	107.53559	5.21000	107.50587				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.79431				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.72096				0.00	188,800,000	147,200,00
Total ASN346 SPOT										0.00	188,800,000	147,200,00
Total For ASN346										0.00	188,800,000	147,200,00
ASN35: On 20/06/2024 Spot Bond					0.00000	100.76917				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.76097				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.76097				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.09633				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.91424				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.74627				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.77427				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.33760				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2022 Spot Bond					0.00000	100.83730				0.00	220,000,000	110,000,000
Total ASN383 SPOT										0.00	220,000,000	110,000,000
Total For ASN383										0.00	220,000,000	110,000,000
ASN383 On 15/03/2022 Spot Bond					0.00000	100.83730				0.00	60,000,000	30,000,000
Total ASN384 SPOT										0.00	60,000,000	30,000,000
Total For ASN384										0.00	60,000,000	30,000,000
ASN384 On 20/12/2022 Spot Bond					0.00000	101.39262				0.00	0	0
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.75293				0.00	0	0
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	101.14217				0.00	0	0
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.79397				0.00	0	0
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	100.74760				0.00	0	0
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	100.88088				0.00	0	0
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2021 Spot Bond					0.00000	100.94574				0.00	0	0
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	104.33004				0.00	0	0
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN44: On 22/06/2023 Spot Bond					0.00000	100.67287				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.69449				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.92855				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.55232				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.41806				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.30111				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.30396				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	102.48170				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	102.04451				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.13569				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.15933				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.75595				0.00	0	
Total ASN479 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 ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.07452				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	118.86800				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	101.99377				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.75334				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.74735				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.74735				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.73379				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.92500	99.80657	9.92500	99.78015				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.10500	99.41878	9.10500	99.39459				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.65500	98.07110	9.65500	98.04584				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.65500	98.07110	9.65500	98.04584				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	102.47247	9.10000	102.44769				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	102.99593	11.05000	102.96583				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.00000	102.98254	11.00000	102.95257				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.50000	102.84851	10.50000	102.81991				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	102.84851	10.50000	102.81991				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	100.60950				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	100.09332				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 28/11/2022 Spot Bond					0.00000	101.62299				0.00	0	70,000,00
Total ASN542 SPOT										0.00	0	70,000,00
Total For ASN542										0.00	0	70,000,00
ASN542 On 31/07/2023 Spot Bond			10.60000	102.87533	10.60000	102.84646				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN545 On 31/01/2024 Spot Bond			10.47000	101.90088	10.47000	102.81195				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			10.55000	102.86192	10.55000	102.83318				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	100.05751				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN56: On 24/04/2025 Spot Bond					0.00000	100.23456				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.00250				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.84457				0.00	240,000,000	120,000,000
Total ASN575 SPOT										0.00	240,000,000	120,000,000
Total For ASN575										0.00	240,000,000	120,000,000
ASN57: On 20/12/2022 Spot Bond					0.00000	100.72099				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.77699				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	99.88269				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 13/02/2022 Spot Bond					0.00000	99.89865				0.00	0	2,500,000,000
Total ASN585 SPOT										0.00	0	2,500,000,000
Total For ASN585										0.00	0	2,500,000,000
ASN58: On 14/03/2022 Spot Bond					0.00000	101.03542				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	102.02989				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2022 Spot Bond			9.22000	102.46179	9.22000	102.43644				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.41240				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.37820				0.00	0	
Total ASN597 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 ASN597										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	100.23717				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	100.22177				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	101.35212				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	100.09178				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61 On 31/01/2030 Spot Bond					0.00000	100.11354				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61 On 31/03/2022 Spot Bond					0.00000	100.80645				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61 On 06/05/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61 On 21/12/2026 Spot Bond					0.00000	100.79135				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61 On 28/02/2024 Spot Bond					0.00000	101.54797				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61 On 11/05/2023 Spot Bond					0.00000	99.94237				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62 On 21/12/2026 Spot Bond					0.00000	100.74826				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62 On 25/11/2021 Spot Bond					0.00000	101.02828				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN62 On 28/02/2024 Spot Bond					0.00000	101.39934				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63 On 02/04/2026 Spot Bond					0.00000	100.57433				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63 On 20/06/2024 Spot Bond					0.00000	100.86762				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63 On 20/06/2026 Spot Bond					0.00000	100.95520				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63 On 05/06/2023 Spot Bond					0.00000	101.15211				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	100.07305				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	100.99734				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	100.47615				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	100.74249				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN65 On 12/11/2021 Spot Bond					0.00000	101.09116				0.00	0	
Total ASN659 SPOT										0.00	0	
Total For ASN659										0.00	0	
ASN66 On 11/02/2022 Spot Bond					0.00000	101.10272				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN66: On 15/11/2021 Spot Bond					0.00000	101.09763				0.00	0	
Total ASN662 SPOT										0.00	0	
Total For ASN662										0.00	0	
ASN66: On 15/11/2021 Spot Bond					0.00000	101.11507				0.00	0	
Total ASN663 SPOT										0.00	0	
Total For ASN663										0.00	0	
ASN66: On 15/11/2021 Spot Bond					0.00000	101.10716				0.00	0	
Total ASN664 SPOT										0.00	0	
Total For ASN664										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	101.18261				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/11/2021 Spot Bond					0.00000	101.04856				0.00	0	
Total ASN666 SPOT										0.00	0	
Total For ASN666										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.40022				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 18/11/2021 Spot Bond					0.00000	101.06151				0.00	0	
Total ASN668 SPOT										0.00	0	
Total For ASN668										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.58954				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 23/11/2021 Spot Bond					0.00000	100.98399				0.00	0	
Total ASN670 SPOT										0.00	0	
Total For ASN670										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.66633				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 26/11/2021 Spot Bond					0.00000	100.95800				0.00	0	
Total ASN680 SPOT										0.00	0	
Total For ASN680										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.91395				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	100.95387				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	103.46246				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.34181				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.71984				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.15167				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.10781				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.53218				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.10469				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.44167				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.91006				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.70502				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 05/01/2022 Spot Bond					0.00000	100.56614				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN708 SPOT										0.00	0	
Total For ASN708										0.00	0	
ASN71: On 10/01/2022 Spot Bond					0.00000	100.55571				0.00	0	
Total ASN712 SPOT										0.00	0	
Total For ASN712										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.08169				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.85210				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.79079				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.87498				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.48442				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.54166				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN71: On 30/12/2021 Spot Bond					0.00000	100.46684				0.00	0	
Total ASN719 SPOT										0.00	0	
Total For ASN719										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.45794				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.36928				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN72: On 20/01/2022 Spot Bond					0.00000	100.26459				0.00	0	
Total ASN725 SPOT										0.00	0	
Total For ASN725										0.00	0	

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 19/01/2022 Spot Bond					0.00000	100.27578				0.00	0	
Total ASN726 SPOT										0.00	0	
Total For ASN726										0.00	0	
ASN73 On 05/06/2023 Spot Bond					0.00000	100.21709				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73 On 31/07/2026 Spot Bond					0.00000	100.10407				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73 On 28/02/2026 Spot Bond					0.00000	100.12388				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73 On 31/03/2026 Spot Bond					0.00000	100.13138				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
BAW21 On 24/03/2022 Spot Bond			4.11400	103.07903	4.11400	103.06759				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.16761	9.30000	101.14270				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	102.03756				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.19429				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.16282				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.88997				0.00	600,000,000	300,000,000
Total BAW30 SPOT										0.00	600,000,000	300,000,000
Total For BAW30										0.00	600,000,000	300,000,000
BAW31 On 30/09/2022 Spot Bond					0.00000	100.54386				0.00	0	
Total BAW31 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 BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.25500	98.49604	7.25500	98.47676				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.57749				0.00	0	2,000,000,00
Total BAW34 SPOT										0.00	0	2,000,000,00
Total For BAW34										0.00	0	2,000,000,00
BAW35 On 18/02/2022 Spot Bond					0.00000	99.96803				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.47142				0.00	240,000,000	120,000,00
Total BAW36 SPOT										0.00	240,000,000	120,000,00
Total For BAW36										0.00	240,000,000	120,000,00
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.75506				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.88230				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.99000	8.99000	8.99000	104.00276				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.71500	11.71500	11.71500	102.83803				0.00	0	400,000,00
Total BAYA72 SPOT										0.00	0	400,000,00
Total For BAYA72										0.00	0	400,000,00
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.80884				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	98.82081				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.77936				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.77957				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	100.79109				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.10294				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.90877				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.88214				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.93523				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.90812				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.93447				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.88145				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.93428				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.88237				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.93460				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA88 On 31/03/2024 Spot Bond					0.00000	100.90824				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.04946				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.90831				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.85603				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.88200				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.85562				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.06607				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.26937				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.09272				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.06686				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.27803				0.00	4,140,000,000	2,070,000,000
Total BAYB19 SPOT										0.00	4,140,000,000	2,070,000,000

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 BAYB19										0.00	4,140,000,000	2,070,000,000
BAYB21 On 30/06/2023 Spot Bond					0.00000	101.11973				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	101.06641				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.66000	8.66000	8.66000	97.83560				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.04998				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.54905				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.99136				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	99.89719				0.00	0	120,000,000
Total BDX34 SPOT										0.00	0	120,000,000
Total For BDX34										0.00	0	120,000,000
BDX35 On 16/06/2026 Spot Bond					0.00000	101.01076				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.83338				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.56905				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.78000	105.28330	7.78000	105.26111				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.32236				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.86044				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.55407				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.45676				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.06360				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	105.07009				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.08939				0.00	1,400,000,000	735,000,000
Total BGT01 SPOT										0.00	1,400,000,000	735,000,000
Total For BGT01										0.00	1,400,000,000	735,000,000
BID08 On 30/06/2022 Spot Bond					0.00000	101.48435				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	99.91605				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.39904				0.00	3,160,000,000	1,580,000,000
Total BID10 SPOT										0.00	3,160,000,000	1,580,000,000
Total For BID10										0.00	3,160,000,000	1,580,000,000
BID11 On 15/11/2023 Spot Bond			6.53000	105.55912	6.53000	105.54069				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.88804				0.00	0	500,000,000
Total BID12 SPOT										0.00	0	500,000,000
Total For BID12										0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID13 On 14/06/2024 Spot Bond					0.00000	100.41498				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.34703				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.20741				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.17662				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.48127				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.72900				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.68500				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	66.31600				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	52.26100				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	100.87855				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BNPP1 On 18/02/2022 Spot Bond					0.00000	101.00388				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1 On 27/03/2022 Spot Bond					0.00000	100.52770				0.00	0	
Total BNPP12 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 BNPP12										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.22568				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	101.10075				0.00	980,000,000	490,000,000
Total BPPF19 SPOT										0.00	980,000,000	490,000,000
Total For BPPF19										0.00	980,000,000	490,000,000
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.86161				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.28763				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		476,000,000,000,000.00		4,760,000,000	2,380,000,000	
Total BPPF22 SPOT								6,000,000,000,000.00		4,760,000,000	2,380,000,000	
Total For BPPF22								6,000,000,000,000.00		4,760,000,000	2,380,000,000	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.32962				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.02465				0.00	1,940,000,000	970,000,000
Total BPPF25 SPOT										0.00	1,940,000,000	970,000,000
Total For BPPF25										0.00	1,940,000,000	970,000,000
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.48726				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.01914				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.02187				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	101.03378				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.11034				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3 On 03/11/2022 Spot Bond					0.00000	100.06311				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	99.96911				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.63379				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	98.73866				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.08037				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.23500	111.20253	8.23500	111.17801				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.46500	111.93369	8.46500	111.90834			5,671,550,000,000.00	670,000,000	670,000,000	
Total CCT02 SPOT									5,671,550,000,000.00	670,000,000	670,000,000	
Total For CCT02									5,671,550,000,000.00	670,000,000	670,000,000	
CCT03 On 15/03/2025 Spot Bond			9.00500	107.78159	9.00500	107.75537			0.00	0	1,415,000,000	
Total CCT03 SPOT									0.00	0	1,415,000,000	
Total For CCT03									0.00	0	1,415,000,000	
CCT04 On 17/07/2027 Spot Bond			10.42500	10.42500	10.42500	102.47591			0.00	0		
Total CCT04 SPOT									0.00	0		
Total For CCT04									0.00	0		
CGR42 On 03/08/2023 Spot Bond					0.00000	100.06147				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR43 On 08/02/2022 Spot Bond					0.00000	99.99989				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.46882				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.57367				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.30862				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.32731				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	108.28092	4.77000	105.56600				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.47100				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.50755				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.56000	107.79602	7.56000	107.77392				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	110.71325	8.70700	112.97800				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.00027				0.00	0	
Total CLN366 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 CLN366										0.00	0	
CLN37 On 26/07/2022 Spot Bond					0.00000	100.22234				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	105.55709				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	100.55534	10.98000	100.52565				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	109.05900				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	115.88801	6.50000	110.70800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	104.89600				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	100.78099				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	99.89342				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	99.89437				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45 On 31/01/2022 Spot Bond			2.55000	175.43498	2.55000	175.39881				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.88000	140.25887	5.88000	140.21763				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			6.32000	138.40610	6.32000	138.36380				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	101.44800				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	99.86143				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	101.18323				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.17561				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN460 On 13/03/2022 Spot Bond			6.99000	102.58689	6.99000	102.56769				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	101.07765				0.00	460,000,000	230,000,000
Total CLN465 SPOT										0.00	460,000,000	230,000,000
Total For CLN465										0.00	460,000,000	230,000,000
CLN465 On 28/03/2022 Spot Bond					0.00000	100.76159				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.84722				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.50479				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 29/11/2021 Spot Bond			100.00000	99.25156	100.00000	98.99443				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN484 On 02/12/2021 Spot Bond					0.00000	101.13262				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			6.48500	104.40336	6.48500	104.38489				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.79000	104.19278	6.79000	104.17387				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	100.84167				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	100.91303				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	101.18232				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			7.19000	109.04458	7.19000	109.02330				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.89795				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.47269				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.49914				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	99.95863				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	100.69386				0.00	640,000,000	320,000,000
Total CLN505 SPOT										0.00	640,000,000	320,000,000

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 CLN505										0.00	640,000,000	320,000,000
CLN505 On 20/12/2022 Spot Bond					0.00000	101.08698				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.82368				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	96.02239				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	101.48774	9.96000	101.46049				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	100.26870	10.01000	100.24180				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.28757				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	103.43960	9.60000	98.72401				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.88297				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	101.11682				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	101.52722	9.20000	101.50200				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.88247				0.00	60,000,000	30,000,000
Total CLN525 SPOT										0.00	60,000,000	30,000,000
Total For CLN525										0.00	60,000,000	30,000,000
CLN526 On 26/04/2023 Spot Bond					0.00000	100.55664				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.45339				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.48832				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	101.20046				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN530 On 12/03/2023 Spot Bond					0.00000	100.88297				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN532 On 20/06/2023 Spot Bond					0.00000	100.84774				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.35170				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			9.88500	104.58594	9.88500	104.55853				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.36561				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.22057				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.40055				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	141.98700				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN542 On 30/05/2022 Spot Bond					0.00000	101.11558				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	101.39381				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			9.35500	104.66797	9.35500	104.64197				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			9.40500	103.01159	9.40500	102.98544				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			9.49500	102.09389	9.49500	102.06816				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	304.75926				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN555 On 15/11/2023 Spot Bond					0.00000	99.89032				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	99.94180				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.22105				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.44311				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	100.44311				0.00	0	
Total CLN559 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 CLN559										0.00	0	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	125.04600				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	99.95423				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	99.82117	10.19000	99.79556				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			9.35500	102.55922	9.35500	102.53375				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	99.99993				0.00	1,660,000,000	830,000,000
Total CLN564 SPOT										0.00	1,660,000,000	830,000,000
Total For CLN564										0.00	1,660,000,000	830,000,000
CLN56 On 21/02/2024 Spot Bond					0.00000	101.11026				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56 On 17/01/2024 Spot Bond					0.00000	102.74808				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56 On 04/06/2023 Spot Bond					0.00000	101.01287				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56 On 11/02/2024 Spot Bond					0.00000	99.95708				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57 On 12/11/2025 Spot Bond			9.58500	101.20998	9.58500	101.18424				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	99.93855				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	99.95684				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.85931				0.00	420,000,000	210,000,000
Total CLN575 SPOT										0.00	420,000,000	210,000,000
Total For CLN575										0.00	420,000,000	210,000,000
CLN575 On 20/06/2024 Spot Bond					0.00000	100.92756				0.00	0	0
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.33728				0.00	0	0
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.58858				0.00	0	0
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	99.97076				0.00	980,000,000	490,000,000
Total CLN581 SPOT										0.00	980,000,000	490,000,000
Total For CLN581										0.00	980,000,000	490,000,000
CLN581 On 30/05/2022 Spot Bond					0.00000	101.04867				0.00	0	0
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	100.99928				0.00	0	0
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.30623				0.00	1,460,000,000	730,000,000
Total CLN584 SPOT										0.00	1,460,000,000	730,000,000
Total For CLN584										0.00	1,460,000,000	730,000,000
CLN584 On 31/05/2022 Spot Bond					0.00000	101.00555				0.00	1,000,000,000	500,000,000
Total CLN585 SPOT										0.00	1,000,000,000	500,000,000
Total For CLN585										0.00	1,000,000,000	500,000,000
CLN585 On 16/09/2025 Spot Bond					0.00000	103.12985				0.00	0	0
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.94646				0.00	0	0
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN588 On 14/06/2022 Spot Bond					0.00000	100.79249				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.77446				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.79501				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.59541				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			4.30000	142.63044	4.30000	115.89783				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	101.20030				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2022 Spot Bond					0.00000	100.63871				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	101.20030				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	104.17355				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.55530				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.86278				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.77446				0.00	0	
Total CLN600 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 CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.77446				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	101.48400				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.23417				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	100.03965				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2022 Spot Bond					0.00000	99.94518				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	101.94289				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	100.34940				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	101.19444				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60 On 30/04/2023 Spot Bond			9.32000	100.25057	9.32000	100.22549				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.21143				0.00	820,000,000	410,000,000
Total CLN610 SPOT										0.00	820,000,000	410,000,000
Total For CLN610										0.00	820,000,000	410,000,000
CLN611 On 14/04/2026 Spot Bond					0.00000	101.75829				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.97335				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	101.15240				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	101.03379				0.00	1,360,000,000	680,000,000
Total CLN614 SPOT										0.00	1,360,000,000	680,000,000
Total For CLN614										0.00	1,360,000,000	680,000,000
CLN614 On 30/09/2022 Spot Bond					0.00000	100.59585				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	96.79800				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.21970				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.32067				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	101.00252				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.16286				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.16234				0.00	560,000,000	280,000,000
Total CLN621 SPOT										0.00	560,000,000	280,000,000
Total For CLN621										0.00	560,000,000	280,000,000
CLN621 On 28/04/2022 Spot Bond					0.00000	100.22794				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN62 On 20/12/2024 Spot Bond					0.00000	96.24500				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62 On 25/01/2023 Spot Bond					0.00000	100.22435				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62 On 25/01/2023 Spot Bond			6.77000	105.14663	6.77000	105.12760				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62 On 19/08/2025 Spot Bond					0.00000	101.45633				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62 On 31/07/2034 Spot Bond					0.00000	89.90511				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62 On 31/07/2034 Spot Bond			12.18000	63.00734	12.18000	83.76501				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62 On 20/11/2022 Spot Bond					0.00000	101.21963				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			10.05500	100.37894	10.05500	100.35218				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.44969				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2022 Spot Bond					0.00000	101.18732				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	100.57127				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/05/2022 Spot Bond					0.00000	100.08343				0.00	2,640,000,000	1,320,000,000
Total CLN634 SPOT										0.00	2,640,000,000	1,320,000,000

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 CLN634										0.00	2,640,000,000	1,320,000,000
CLN634 On 19/08/2025 Spot Bond					0.00000	103.33493				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.14183				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.44304				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	101.46627				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	101.57590				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.30847				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.14815				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.75974				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.15655				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.76107				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.60325				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.07710				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.44304				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	101.15497				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	101.44304				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN653 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	99.97100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.94754				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.56896				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.42712				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.14200				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	99.78200				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	114.09000				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN664 On 20/12/2023 Spot Bond					0.00000	136.73600				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.45247				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.66460				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.73530				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	104.33101				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.40560				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.19856				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	101.59804				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	100.92303				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.25785	147.34801	4.25785	119.71574				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.25785	147.34801	4.25785	119.71651				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.63125				0.00	0	37,600,00
Total CLN676 SPOT										0.00	0	37,600,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN676										0.00	0	37,600,00
CLN67 On 19/08/2025 Spot Bond					0.00000	101.71980				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	100.76524				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	101.42822				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	101.66003				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.89724				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.73139				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.75230				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	100.19848				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	100.89573				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	100.89551				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	100.78482				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2022 Spot Bond					0.00000	100.67885				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.78496				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.74975				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	85.80186				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	84.25376				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.07511				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.96225				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	99.96173				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.83976				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.37000				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.37807				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.76407				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN708 On 11/09/2026 Spot Bond					0.00000	100.85241				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.76640				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.79056				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.03731				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.75953				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	99.94991				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.77162				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.77162				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.77162				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.81483				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.76843				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.79752				0.00	0	
Total CLN720 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 CLN720										0.00	0	
CLN72 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.12449				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN72 On 01/06/2026 Spot Bond					0.00000	100.92252				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN72 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.84505				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.70766				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.70766				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.70766				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.72071				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.72071				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.72071				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN73 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.38321				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN73 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.43900				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN73 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.08875				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.78370				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	99.93332				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	95.05945				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.86773				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.90765				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	106.13200				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.66530				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.42090				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.78369				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	100.09105				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN744 On 31/01/2030 Spot Bond					0.00000	97.83950				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.39064				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	101.32967				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2021 Spot Bond					0.00000	100.78490				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.11031				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.84477				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.55509				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN754 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.99419			6,216,000,000,000.00	840,000,000	420,000,000	
Total CLN754 SPOT									6,216,000,000,000.00	840,000,000	420,000,000	
Total For CLN754									6,216,000,000,000.00	840,000,000	420,000,000	
CLN755 On 31/01/2030 Spot Bond					0.00000	99.50741				0.00	0	
Total CLN755 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 CLN755									0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000			0.00	0	
Total CLN756 SPOT									0.00	0	
Total For CLN756									0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000			0.00	0	
Total CLN757 SPOT									0.00	0	
Total For CLN757									0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000			0.00	0	
Total CLN758 SPOT									0.00	0	
Total For CLN758									0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	101.31246			0.00	0	
Total CLN759 SPOT									0.00	0	
Total For CLN759									0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.27307			0.00	0	
Total CLN760 SPOT									0.00	0	
Total For CLN760									0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.44350			0.00	0	
Total CLN761 SPOT									0.00	0	
Total For CLN761									0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000			0.00	0	
Total CLN762 SPOT									0.00	0	
Total For CLN762									0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.13562			0.00	0	
Total CLN763 SPOT									0.00	0	
Total For CLN763									0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.21918			0.00	0	
Total CLN764 SPOT									0.00	0	
Total For CLN764									0.00	0	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	93.34739			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	101.99419		9,324,000,000,000.00	1,260,000,000	630,000,000	
Total CLN766 SPOT								9,324,000,000,000.00	1,260,000,000	630,000,000	
Total For CLN766								9,324,000,000,000.00	1,260,000,000	630,000,000	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.80500				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.65060				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond			7.04000	7.04000	7.04000	99.61896				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	81.39343				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	87.73461				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.50052				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.11473				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.80000	6.80000	6.80000	113.61349				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 18/04/2028 Spot Bond			8.66000	97.85838	8.66000	97.83560				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.09000	111.17925	8.09000	111.15516				0.00	0	13,000,000.00
Total COJ05 SPOT										0.00	0	13,000,000.00
Total For COJ05										0.00	0	13,000,000.00
COJ08 On 22/06/2026 Spot Bond			10.60500	107.39627	10.60500	107.36596				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COJG0 On 09/06/2024 Spot Bond			7.08000	111.44304	7.08000	111.42186				0.00	0	50,200,000.00
Total COJG01 SPOT										0.00	0	50,200,000.00
Total For COJG01										0.00	0	50,200,000.00
COT01 On 03/04/2023 Spot Bond			7.62500	102.84721	7.62500	102.82607				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.41500	91.42595	12.41500	91.39571				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			11.00500	96.94750	11.00500	96.91912				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			9.99000	9.99000	9.99000	107.27384				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.35080				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.18337				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.96739				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.84311				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.12294				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.19075				0.00	280,000,000	140,000.00
Total DSY02 SPOT										0.00	280,000,000	140,000.00
Total For DSY02										0.00	280,000,000	140,000.00
DSY03 On 21/11/2024 Spot Bond			9.75500	9.75500	9.75500	106.66671				0.00	0	
Total DSY03 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 DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.57794			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.21566			0.00	620,000,000	310,000,000
Total DSY05 SPOT									0.00	620,000,000	310,000,000
Total For DSY05									0.00	620,000,000	310,000,000
DV23 On 27/02/2023 Spot Bond			7.06000	105.57885	7.06000	105.55894			0.00	0	
Total DV23 SPOT									0.00	0	
Total For DV23									0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	43.16093	100.00000	43.06592			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	43.16093	100.00000	43.06592			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			7.57000	106.51777	7.57000	106.49626			0.00	0	
Total DV24 SPOT									0.00	0	
Total For DV24									0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.15716	9.69000	102.13089			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.15716	9.69000	102.13089			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			12.16000	92.47818	12.16000	92.44852			0.00	0	
Total DV29 SPOT									0.00	0	
Total For DV29									0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.24721	10.10000	102.21984			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.24721	10.10000	102.21984			0.00	0	
Total DV29/R213 SPOT									0.00	0	
Total For DV29/R213									0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	101.05227			0.00	28,626,000,000	14,313,000,000
Total DVF21 SPOT									0.00	28,626,000,000	14,313,000,000
Total For DVF21									0.00	28,626,000,000	14,313,000,000
DVF22 On 28/03/2022 Spot Bond					0.00000	100.54077			0.00	660,000,000	330,000,000
Total DVF22 SPOT									0.00	660,000,000	330,000,000
Total For DVF22									0.00	660,000,000	330,000,000
DVF22t On 29/08/2022 Spot Bond					0.00000	100.82838			0.00	0	400,000,000
Total DVF22B SPOT									0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVF22B										0.00	0	400,000,00
DVF22 On 24/10/2022 Spot Bond					0.00000	100.33378				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.00971				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.39804				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.32352				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.08157				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.12783				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.39588				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.08286				0.00	100,000,000	50,000,00
Total DVFB27 SPOT										0.00	100,000,000	50,000,00
Total For DVFB27										0.00	100,000,000	50,000,00
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.88027				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.08746				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.61586				0.00	0	50,000,00
Total DVFB30 SPOT										0.00	0	50,000,00
Total For DVFB30										0.00	0	50,000,00
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.36294				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total DVFB31 SPOT									0.00	0	
Total For DVFB31									0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.51000	102.93267	5.51000	102.91743			0.00	0	
Total ECN22 SPOT									0.00	0	
Total For ECN22									0.00	0	
ECN24 On 14/03/2024 Spot Bond			7.10000	107.57971	7.10000	107.55898			0.00	0	
Total ECN24 SPOT									0.00	0	
Total For ECN24									0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.25000	109.14215	5.25000	109.11160			0.00	0	
Total ECN32 SPOT									0.00	0	
Total For ECN32									0.00	0	
EL037 On 31/01/2037 Spot Bond			5.10000	96.83270	5.10000	96.80622			0.00	0	1,400,000,00
Total EL037 SPOT									0.00	0	1,400,000,00
Total For EL037									0.00	0	1,400,000,00
EL037/I On 31/01/2037 Spot Bond			2.25000	137.82654	2.25000	137.79931			0.00	0	
Total EL037/I2038 SPOT									0.00	0	
Total For EL037/I2038									0.00	0	
EL28 On 02/05/2028 Spot Bond			3.97000	146.94215	3.97000	146.90613			0.00	0	
Total EL28 SPOT									0.00	0	
Total For EL28									0.00	0	
EL29 On 19/11/2029 Spot Bond			3.94200	133.54657	3.94200	134.98721		275,940,000,000.00		70,000,000	70,000,00
Total EL29 SPOT								275,940,000,000.00		70,000,000	70,000,00
Total For EL29								275,940,000,000.00		70,000,000	70,000,00
EL30 On 29/07/2030 Spot Bond			3.98500	130.57207	3.98500	130.54022			0.00	0	
Total EL30 SPOT									0.00	0	
Total For EL30									0.00	0	
EL31 On 02/06/2031 Spot Bond			4.94000	112.57652	4.94000	112.54610			0.00	0	2,700,000,00
Total EL31 SPOT									0.00	0	2,700,000,00
Total For EL31									0.00	0	2,700,000,00
EL36 On 31/01/2036 Spot Bond			5.07000	99.00744	5.07000	98.98045			0.00	0	450,000,00
Total EL36 SPOT									0.00	0	450,000,00
Total For EL36									0.00	0	450,000,00
EL36/I2 On 31/01/2036 Spot Bond			2.25000	137.82654	2.25000	137.79931			0.00	0	
Total EL36/I2038 SPOT									0.00	0	
Total For EL36/I2038									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN001 On 06/06/2024 Spot Bond					0.00000	175.96042				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	173.14379				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	133.99646				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	132.92273				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	130.88307				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	121.60838				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	122.89991				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	117.73068				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	119.70408				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.09000	100.04945	10.09000	100.02226				0.00	0	18,100,000.00
Total EMM03 SPOT										0.00	0	18,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EMM03										0.00	0	18,100,000,00
EMM04 On 16/05/2028 Spot Bond			9.15500	9.15500	9.15500	92.51509				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.92500	11.92500	11.92500	96.95210				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.15500	10.15500	10.15500	104.00490				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.15500	10.15500	10.15500	104.25692				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.93000	11.93000	11.93000	78.03346				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.15000	11.15000	11.15000	102.62884				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.93000	11.93000	11.93000	97.36173				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.98881				0.00	1,820,000,000	910,000,00
Total EPF015 SPOT										0.00	1,820,000,000	910,000,00
Total For EPF015										0.00	1,820,000,000	910,000,00
EPF017 On 07/09/2023 Spot Bond					0.00000	100.90568				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.85212				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.82950				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	100.00006				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.06817				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.11550				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.96477				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	99.97235				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.82184				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.95365				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.98063				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.31536				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.93511				0.00	1,410,000,000	940,000,000
Total EQT005 SPOT										0.00	1,410,000,000	940,000,000
Total For EQT005										0.00	1,410,000,000	940,000,000
EQT006 On 30/10/2023 Spot Bond					0.00000	100.09278				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.69824				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
EQT001 On 08/10/2024 Spot Bond					0.00000	100.46142			0.00	0	
Total EQT008 SPOT									0.00	0	
Total For EQT008									0.00	0	
ERS3B1 On 17/05/2022 Spot Bond					0.00000	99.87367			0.00	0	
Total ERS3B6 SPOT									0.00	0	
Total For ERS3B6									0.00	0	
ERS3B3 On 17/08/2022 Spot Bond					0.00000	99.87970			0.00	0	
Total ERS3B7 SPOT									0.00	0	
Total For ERS3B7									0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	99.86397			0.00	0	
Total ERS3C6 SPOT									0.00	0	
Total For ERS3C6									0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	99.87848			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.87241			0.00	0	
Total ERSA25 SPOT									0.00	0	
Total For ERSA25									0.00	0	
ERSA21 On 17/05/2022 Spot Bond					0.00000	99.88168			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.88456			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	99.86635			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			6.42000	106.99069	6.42000	106.97232			8,923,800,000,000.00	1,390,000,000	1,230,000,000
Total ES23 SPOT									8,923,800,000,000.00	1,390,000,000	1,230,000,000
Total For ES23									8,923,800,000,000.00	1,390,000,000	1,230,000,000
ES23/R On 25/01/2023 Spot Bond			10.00000	102.87789	10.00000	102.85061			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			9.15500	96.16815	9.15500	96.14450			16,902,748,330,000.00	1,846,286,000	4,019,812,300
Total ES26 SPOT									16,902,748,330,000.00	1,846,286,000	4,019,812,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ES26									16,902,748,330,000.00	1,846,286,000	4,019,812,30
ES26/R On 02/04/2026 Spot Bond			7.85000	100.80707	7.85000	100.78575			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.36500	76.28884	11.49000	75.61072			1,853,537,170,500.00	163,091,700	1,900,973,80
Total ES33 SPOT									1,853,537,170,500.00	163,091,700	1,900,973,80
Total For ES33									1,853,537,170,500.00	163,091,700	1,900,973,80
ES33/R On 15/09/2033 Spot Bond			7.50000	101.12494	7.50000	101.10437			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.85000	74.75300	11.96500	74.04492			59,301,424,260,000.00	5,004,339,600	10,548,813,20
Total ES42 SPOT									59,301,424,260,000.00	5,004,339,600	10,548,813,20
Total For ES42									59,301,424,260,000.00	5,004,339,600	10,548,813,20
ES42/R On 25/04/2042 Spot Bond			8.50000	100.34363	8.50000	100.32068			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.88764			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.74062			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.79429			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.91351			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.18595			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	99.90378			0.00	920,000,000	460,000,00
Total FIFB16 SPOT									0.00	920,000,000	460,000,00
Total For FIFB16									0.00	920,000,000	460,000,00
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.89900			0.00	480,000,000	240,000,00

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 FIFB17 SPOT										0.00	480,000,000	240,000,000
Total For FIFB17										0.00	480,000,000	240,000,000
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.15261				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.60752				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	101.09876				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.04370				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.04694				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.08577				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	101.69713				0.00	2,660,000,000	1,330,000,000
Total FRB21 SPOT										0.00	2,660,000,000	1,330,000,000
Total For FRB21										0.00	2,660,000,000	1,330,000,000
FRB22 On 08/12/2022 Spot Bond					0.00000	104.14722				0.00	500,000,000	500,000,000
Total FRB22 SPOT										0.00	500,000,000	500,000,000
Total For FRB22										0.00	500,000,000	500,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	102.56825				0.00	1,000,000,000	1,000,000,000
Total FRB23 SPOT										0.00	1,000,000,000	1,000,000,000
Total For FRB23										0.00	1,000,000,000	1,000,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	102.95637				0.00	9,880,000,000	5,000,000,000
Total FRB24 SPOT										0.00	9,880,000,000	5,000,000,000
Total For FRB24										0.00	9,880,000,000	5,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRB25 On 19/09/2024 Spot Bond					0.00000	104.62867			0.00	5,850,000,000	5,100,000,000
Total FRB25 SPOT									0.00	5,850,000,000	5,100,000,000
Total For FRB25									0.00	5,850,000,000	5,100,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	101.58951			0.00	0	0
Total FRB26 SPOT									0.00	0	0
Total For FRB26									0.00	0	0
FRB27 On 03/06/2026 Spot Bond			9.85500	105.62104	9.85500	105.59328		197,100,000,000.00		20,000,000	10,000,000
Total FRB27 SPOT								197,100,000,000.00		20,000,000	10,000,000
Total For FRB27								197,100,000,000.00		20,000,000	10,000,000
FRB28 On 02/12/2025 Spot Bond					0.00000	104.67606			0.00	0	100,000,000
Total FRB28 SPOT									0.00	0	100,000,000
Total For FRB28									0.00	0	100,000,000
FRB29 On 19/04/2026 Spot Bond					0.00000	101.74945			0.00	0	0
Total FRB29 SPOT									0.00	0	0
Total For FRB29									0.00	0	0
FRB30 On 19/04/2026 Spot Bond			8.65500	98.64964	8.65500	98.62669			0.00	0	0
Total FRB30 SPOT									0.00	0	0
Total For FRB30									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.01000	175.64943	2.01000	175.61578		1,551,720,000,000.00		772,000,000	396,000,000
Total FRBI22 SPOT								1,551,720,000,000.00		772,000,000	396,000,000
Total For FRBI22								1,551,720,000,000.00		772,000,000	396,000,000
FRBI23 On 07/12/2023 Spot Bond			2.36000	321.78112	2.36000	321.71650		2,529,920,000,000.00		1,072,000,000	536,000,000
Total FRBI23 SPOT								2,529,920,000,000.00		1,072,000,000	536,000,000
Total For FRBI23								2,529,920,000,000.00		1,072,000,000	536,000,000
FRBI25 On 31/01/2025 Spot Bond			3.19500	3.19500	3.19500	152.18924		191,700,000,000.00		60,000,000	60,000,000
Total FRBI25 SPOT								191,700,000,000.00		60,000,000	60,000,000
Total For FRBI25								191,700,000,000.00		60,000,000	60,000,000
FRBI28 On 31/03/2028 Spot Bond			3.78000	202.06821	3.78000	202.01981		0.00		0	0
Total FRBI28 SPOT								0.00		0	0
Total For FRBI28								0.00		0	0
FRBI29 On 31/03/2029 Spot Bond			4.37000	4.37000	4.37000	106.23760		0.00		0	0
Total FRBI29 SPOT								0.00		0	0
Total For FRBI29								0.00		0	0
FRBI33 On 07/12/2033 Spot Bond			5.09000	5.09000	5.09000	217.60312		0.00		0	0
Total FRBI33 SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.30000	92.07111	5.30000	92.04529				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.30500	93.39839	5.30500	93.37234				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			7.34000	7.34000	7.34000	80.93247				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			7.41000	7.41000	7.41000	80.09670				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			4.48000	4.48000	4.48000	146.31492				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	97.63277				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC22 On 31/01/2022 Spot Bond			2.66000	175.39136	2.66000	175.35468				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23 On 31/01/2022 Spot Bond			3.52000	175.05109	3.52000	175.01040				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25 On 13/02/2022 Spot Bond					0.00000	101.69043				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25 On 14/03/2022 Spot Bond					0.00000	100.86749				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC255 On 17/07/2027 Spot Bond					0.00000	101.92730				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC256 On 06/08/2023 Spot Bond					0.00000	101.38017				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC267 On 30/01/2023 Spot Bond					0.00000	100.15927				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.60260				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC272 On 21/11/2022 Spot Bond					0.00000	101.15242				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279 On 20/12/2023 Spot Bond					0.00000	100.86767				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	114.32318				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	99.94083				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.79711				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	112.30490				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.75701				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29(On 20/06/2022 Spot Bond					0.00000	101.50660				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.31066				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.33366				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	101.12562				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	101.75644				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	102.02572				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.30680				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	100.00024				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	101.03148				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	102.70338				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	100.74097				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	100.85157				0.00	0	
Total FRC310 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 FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.93422				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	100.37637				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.91490				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.16126				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.84091				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.93398				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	101.09051				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.86070				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.51724				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	101.68041				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	100.54172				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	101.07293				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.00011				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.35541				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.65528				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	102.35294				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.37303				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.63190				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.10444				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.75871				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.38140				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 20/12/2025 Spot Bond					0.00000	101.00302				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	101.53231				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC348 On 31/07/2023 Spot Bond					0.00000	100.36031				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	100.25321				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC350 On 31/07/2022 Spot Bond					0.00000	100.23385				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC351 On 31/08/2023 Spot Bond					0.00000	101.17504				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC352 On 02/05/2023 Spot Bond					0.00000	100.48899				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC353 On 31/07/2023 Spot Bond					0.00000	100.25744				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC354 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	
FRC355 On 31/07/2023 Spot Bond					0.00000	100.25770				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.27326				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	100.27331				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC358 On 31/01/2022 Spot Bond					0.00000	100.14830				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC359 On 14/11/2022 Spot Bond					0.00000	101.78385				0.00	0	
Total FRC359 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 FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.35079				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.16507				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.59689				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	99.94521				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	101.62380				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	101.92252				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	101.25731				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	101.26162				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	102.16960				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	102.17606				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.25137				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.25023				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	102.23551				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	100.69637				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	101.11404				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	101.10774				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.77017				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	100.82518				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 16/12/2021 Spot Bond					0.00000	100.56855				0.00	0	
Total FRC380 SPOT										0.00	0	
Total For FRC380										0.00	0	
FRC380 On 20/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	15,000,000,000	15,000,000,000	
Total FRC381 SPOT										10,000,000,000,000.00	15,000,000,000	15,000,000,000
Total For FRC381										10,000,000,000,000.00	15,000,000,000	15,000,000,000
FRC66 On 31/01/2022 Spot Bond			3.30000	3.30000	3.30000	175.09834			0.00	0	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			3.24000	3.24000	3.24000	175.12234			0.00	0	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			3.25000	3.25000	3.25000	175.11834			0.00	0	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRI33 On 28/02/2033 Spot Bond			4.65100	101.98693	4.65100	101.96003				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.95000	111.11422	4.95000	111.08427				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.28881				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.22941				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.88647				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.85533				0.00	0	40,000,0€
Total FRJ24 SPOT										0.00	0	40,000,0€
Total For FRJ24										0.00	0	40,000,0€
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.49371				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.95136				0.00	0	2,500,000,0€
Total FRJ26 SPOT										0.00	0	2,500,000,0€
Total For FRJ26										0.00	0	2,500,000,0€
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.98325				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.67278				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.09135				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.68423				0.00	0	
Total FRJ31 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 FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.49300	4.49300	4.49300	98.43800				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.92000	4.92000	4.92000	111.50632				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.77037				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.19287				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.06000	109.58298	5.06000	109.55314				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.94000	220.74629	4.94000	220.68668				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.20000	107.67063	5.20000	107.64092				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.97000	4.97000	4.97000	220.06573				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			4.03000	148.37738	4.03000	148.34104				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	130.35563	3.70500	130.32482				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.00000	110.41504	5.00000	110.38514				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.09000	217.66279	5.09000	217.60312				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.14000	216.64657	5.14000	216.58692				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.56000	120.71190	3.56000	150.49275				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.17000	216.03963	5.17000	215.97998				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.20000	107.67063	5.20000	107.64092				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.47000	194.18681	4.47000	194.13668				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.95000	98.08605	5.95000	98.05703				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.36000	195.41946	4.36000	195.36959				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.42000	194.74599	4.42000	194.69598				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.68000	206.03175	5.68000	205.97207				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.90000	98.69195	5.90000	98.66288				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.20000	5.20000	5.20000	107.64092				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS136 On 31/01/2038 Spot Bond			5.18000	107.94136	5.18000	107.91161				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.23000	196.88773	4.23000	196.83818				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.45000	210.47347	5.45000	210.41381				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.36000	195.41946	4.36000	195.36959				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.36000	195.41946	4.36000	195.36959				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS144 On 31/03/2028 Spot Bond			3.76100	202.29032	3.76100	202.24198				0.00	0	
Total FRS144 SPOT										0.00	0	
Total For FRS144										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.33000	147.02382	4.33000	146.98663				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.36000	175.51038	2.36000	175.47509				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.71000	191.52806	4.71000	191.47739				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.75000	191.08896	4.75000	191.03822				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.30000	147.15852	4.30000	147.12141				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.22500	196.94446	4.22500	196.89493				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.22500	196.94446	4.22500	196.89493				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	

Contract 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 FRS152										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.76000	4.76000	4.76000	190.92862				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17: On 01/08/2022 Spot Bond					0.00000	6.00432				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17: On 16/10/2022 Spot Bond					0.00000	100.31417				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	100.34551				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17: On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18: On 18/09/2023 Spot Bond					0.00000	100.76780				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18: On 27/09/2025 Spot Bond					0.00000	100.71026				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	204.51318				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	151.89390				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	186.69079				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	44.36121				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	100.03762				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.04370				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	99.94133				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	101.14343				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.39360				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	101.20460				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
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	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.66756				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	
FRS222 On 06/07/2022 Spot Bond					0.00000	100.94303				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS22: On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22: On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22: On 21/12/2027 Spot Bond					0.00000	100.75871				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22: On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22: On 31/07/2022 Spot Bond					0.00000	100.26464				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22: On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23: On 14/08/2027 Spot Bond					0.00000	101.37016				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23: On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23: On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23: On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23: On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23: On 31/03/2032 Spot Bond					0.00000	103.65438				0.00	0	
Total FRS235 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 FRS235									0.00	0	
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000			0.00	0	
Total FRS237 SPOT									0.00	0	
Total For FRS237									0.00	0	
FRS238 On 13/10/2023 Spot Bond					0.00000	108.86413			0.00	0	
Total FRS238 SPOT									0.00	0	
Total For FRS238									0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	102.42114			0.00	0	
Total FRS240 SPOT									0.00	0	
Total For FRS240									0.00	0	
FRS241 On 04/12/2022 Spot Bond					0.00000	101.60331			0.00	0	70,000,00
Total FRS241 SPOT									0.00	0	70,000,00
Total For FRS241									0.00	0	70,000,00
FRS242 On 12/12/2025 Spot Bond					0.00000	80.48536			0.00	0	
Total FRS242 SPOT									0.00	0	
Total For FRS242									0.00	0	
FRS243 On 09/12/2023 Spot Bond					0.00000	101.51729			0.00	0	
Total FRS243 SPOT									0.00	0	
Total For FRS243									0.00	0	
FRS244 On 29/12/2025 Spot Bond					0.00000	115.82368			0.00	0	
Total FRS244 SPOT									0.00	0	
Total For FRS244									0.00	0	
FRS245 On 20/12/2021 Spot Bond					0.00000	100.50731			0.00	0	
Total FRS245 SPOT									0.00	0	
Total For FRS245									0.00	0	
FRS246 On 19/01/2024 Spot Bond					0.00000	100.50527			0.00	0	
Total FRS246 SPOT									0.00	0	
Total For FRS246									0.00	0	
FRS247 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	
FRS248 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	
FRS250 On 26/01/2022 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 FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.12551				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.12578				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	101.98381				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.12497				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.93294				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	113.30225				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25 On 24/03/2022 Spot Bond					0.00000	101.34189				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.00161				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.34897				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS262 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	
FRS263 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	
FRS264 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS266 On 31/03/2032 Spot Bond					0.00000	100.71087				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	113.44263				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	100.71622				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS269 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS270 On 05/07/2022 Spot Bond					0.00000	111.14816				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS271 On 14/07/2022 Spot Bond					0.00000	100.84569				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS272 On 21/07/2022 Spot Bond					0.00000	106.20321				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS273 On 31/03/2032 Spot Bond					0.00000	100.71192				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS274 On 18/08/2022 Spot Bond					0.00000	101.14056				0.00	0	
Total FRS274 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 FRS274										0.00	0	
FRS274 On 26/11/2021 Spot Bond					0.00000	100.82731				0.00	0	
Total FRS275 SPOT										0.00	0	
Total For FRS275										0.00	0	
FRS275 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 12/11/2021 Spot Bond					0.00000	99.95034				0.00	0	
Total FRS277 SPOT										0.00	0	
Total For FRS277										0.00	0	
FRS277 On 30/09/2024 Spot Bond					0.00000	100.89584				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.05620				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	101.00248				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	100.41636				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 13/01/2022 Spot Bond					0.00000	100.21811				0.00	0	
Total FRS283 SPOT										0.00	0	
Total For FRS283										0.00	0	
FRS283 On 28/02/2031 Spot Bond			9.80500	9.80500	9.80500	100.01137				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			9.80500	9.80500	9.80500	100.01137				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.21668				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.16000	2.16000	2.16000	322.96248				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.90000	324.65279	1.90000	324.59166				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.90000	1.90000	1.90000	324.59166				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.60000	175.81260	1.60000	175.78087				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.60000	175.81260	1.60000	175.78087				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.05599				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.90000	102.77519	4.90000	102.74763				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.46000	70.15643	4.46000	109.07875				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.45000	3.45000	3.45000	151.00166				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.73000	3.73000	3.73000	149.71023				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.96000	2.96000	2.96000	318.01590				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX23 On 28/02/2023 Spot Bond			5.66000	5.66000	5.66000	104.06684				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			7.25500	113.95783	7.25500	113.93564			145,100,000,000.00		20,000,000	10,000,000
Total FRX24 SPOT									145,100,000,000.00		20,000,000	10,000,000
Total For FRX24									145,100,000,000.00		20,000,000	10,000,000
FRX25 On 26/07/2025 Spot Bond			7.64500	109.47896	7.64500	109.45663				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.21500	106.09469	8.21500	106.07123			34,837,546,838,500.00		4,240,723,900	2,265,058,200
Total FRX26 SPOT									14,837,546,838,500.00		4,240,723,900	2,265,058,200
Total For FRX26									14,837,546,838,500.00		4,240,723,900	2,265,058,200
FRX27 On 07/03/2027 Spot Bond			8.24500	109.99945	8.24500	109.97490				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.66500	110.17811	8.66500	110.15271				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.29000	105.25397	9.29000	105.22799				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.46500	102.25132	9.46500	102.22562				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.55000	107.43908	9.55000	107.41154				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.73500	77.28009	10.73500	77.25790				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.97651				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.33770				0.00	0	
Total FS6A3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.11600				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.06127				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.09847				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.10941				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2022 Spot Bond					0.00000	100.30989				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A On 20/10/2024 Spot Bond					0.00000	100.32603				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.34718				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.35773				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.76083				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.10650				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.05954				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.11053				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.06823				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.12175				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.57104				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.97000	113.58304	3.97000	113.55531				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.96354				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.61000	106.97021	6.61000	106.95110				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.10891				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.20174				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.25500	106.44805	7.25500	106.42721				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.33518				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.19092				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT24 ¹ On 09/03/2023 Spot Bond					0.00000	100.07016				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 ¹ On 09/03/2025 Spot Bond					0.00000	101.30424				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 ¹ On 09/03/2028 Spot Bond					0.00000	101.67529				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.57708				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.78076				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.52156				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.42960				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.98154				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.03079				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.87317				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.01637				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.30749				0.00	700,000,000	350,000,000
Total GRT36 SPOT										0.00	700,000,000	350,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT36										0.00	700,000,000	350,000,000
GRT38 On 31/03/2026 Spot Bond					0.00000	100.57328				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.08832				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.32089				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.68410				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.16848				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.60116				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.24876				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.45514				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.61806				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.79750				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.21485				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	99.95004				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total H12T2 SPOT									0.00	0	
Total For H12T2									0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.72108			0.00	0	
Total H12T3 SPOT									0.00	0	
Total For H12T3									0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.51559			0.00	0	
Total H12T4 SPOT									0.00	0	
Total For H12T4									0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.95302			0.00	0	40,000,00
Total HC5T5 SPOT									0.00	0	40,000,00
Total For HC5T5									0.00	0	40,000,00
HILB08 On 29/03/2023 Spot Bond					0.00000	99.28043			0.00	0	
Total HILB08 SPOT									0.00	0	
Total For HILB08									0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.20784			0.00	0	
Total HILB09 SPOT									0.00	0	
Total For HILB09									0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.61640			0.00	0	
Total HILB10 SPOT									0.00	0	
Total For HILB10									0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.03085			0.00	0	
Total HILB11 SPOT									0.00	0	
Total For HILB11									0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.91566			0.00	0	
Total HILB12 SPOT									0.00	0	
Total For HILB12									0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.89050			0.00	0	
Total HILB13 SPOT									0.00	0	
Total For HILB13									0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.61258			0.00	0	
Total HPF11 SPOT									0.00	0	
Total For HPF11									0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.57532			0.00	0	
Total HPF12 SPOT									0.00	0	
Total For HPF12									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HPF13 On 30/09/2024 Spot Bond					0.00000	100.56476				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.50000	320.91369	2.50000	320.84803				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.85000	2.85000	2.85000	325.93358				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.53500	101.06433	10.53500	101.03613				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.98100	77.03849	4.98100	101.54340				0.00	0	10,000,000,00
Total HWAY33 SPOT										0.00	0	10,000,000,00
Total For HWAY33										0.00	0	10,000,000,00
HWAY3 On 31/07/2034 Spot Bond			11.39000	88.30715	11.39000	88.28058			6,459,343,035,000.00	567,106,500	9,240,206,90	
Total HWAY34 SPOT									6,459,343,035,000.00	567,106,500	9,240,206,90	
Total For HWAY34									6,459,343,035,000.00	567,106,500	9,240,206,90	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.55881	100.00000	11.53337				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.49000	87.21846	11.49000	87.19199				0.00	0	5,300,000,00
Total HWAY35 SPOT										0.00	0	5,300,000,00
Total For HWAY35										0.00	0	5,300,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.55714	100.00000	11.53171				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	100.49370				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	100.29703				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.99114				0.00	0	
Total HWF13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.88000	153.70448	2.88000	153.67155		58,402,351,872,000.00	20,278,594,400	417,904,998,90	
Total I2025 SPOT								58,402,351,872,000.00	20,278,594,400	417,904,998,90	
Total For I2025								58,402,351,872,000.00	20,278,594,400	417,904,998,90	
I2029 On 31/03/2029 Spot Bond			3.52000	112.53451	3.50000	112.66079		76,909,826,048,000.00	21,849,382,400	236,126,670,80	
Total I2029 SPOT								76,909,826,048,000.00	21,849,382,400	236,126,670,80	
Total For I2029								76,909,826,048,000.00	21,849,382,400	236,126,670,80	
I2033 On 28/02/2033 Spot Bond			4.17500	106.85393	4.15100	107.07941		139,751,256,707,500.00	33,473,354,900	170,752,617,60	
Total I2033 SPOT								139,751,256,707,500.00	33,473,354,900	170,752,617,60	
Total For I2033								139,751,256,707,500.00	33,473,354,900	170,752,617,60	
I2038 On 31/01/2038 Spot Bond			4.31000	120.54886	4.30000	120.67324		213,303,402,466,000.00	49,490,348,600	358,127,614,90	
Total I2038 SPOT								213,303,402,466,000.00	49,490,348,600	358,127,614,90	
Total For I2038								213,303,402,466,000.00	49,490,348,600	358,127,614,90	
I2046 On 31/03/2046 Spot Bond			4.34000	107.70750	4.30000	108.40362		214,961,726,812,000.00	49,530,351,800	283,159,949,00	
Total I2046 SPOT								214,961,726,812,000.00	49,530,351,800	283,159,949,00	
Total For I2046								214,961,726,812,000.00	49,530,351,800	283,159,949,00	
I2050 On 31/12/2050 Spot Bond			4.34000	110.83887	4.30500	111.52430		285,660,217,444,000.00	65,820,326,600	376,814,146,30	
Total I2050 SPOT								285,660,217,444,000.00	65,820,326,600	376,814,146,30	
Total For I2050								285,660,217,444,000.00	65,820,326,600	376,814,146,30	
IBL101 On 24/05/2022 Spot Bond			6.50500	6.50500	6.50500	105.48802		0.00	0		
Total IBL101 SPOT								0.00	0		
Total For IBL101								0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	101.44621		0.00	0		
Total IBL102 SPOT								0.00	0		
Total For IBL102								0.00	0		
IBL109 On 07/12/2023 Spot Bond			2.62000	320.17260	2.62000	320.10606		0.00	0		
Total IBL109 SPOT								0.00	0		
Total For IBL109								0.00	0		
IBL114 On 21/05/2022 Spot Bond					0.00000	101.15286		0.00	0		
Total IBL114 SPOT								0.00	0		
Total For IBL114								0.00	0		
IBL115 On 21/05/2023 Spot Bond					0.00000	101.65459		0.00	0		
Total IBL115 SPOT								0.00	0		
Total For IBL115								0.00	0		
IBL123 On 14/02/2022 Spot Bond					0.00000	100.01126		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.11812				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.40055				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.01714				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.34001				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.94404				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.97472				0.00	20,000,000,000	20,000,000,000
Total IBL133 SPOT										0.00	20,000,000,000	20,000,000,000
Total For IBL133										0.00	20,000,000,000	20,000,000,000
IBL134 On 17/10/2024 Spot Bond					0.00000	100.42790				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.15228				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	101.07867				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.99124				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.92518				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL141 On 20/02/2023 Spot Bond					0.00000	101.07112				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	101.06562				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.75435				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.55523				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.93917				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.98013				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	96.59720				0.00	0	63,000,00
Total IBL150 SPOT										0.00	0	63,000,00
Total For IBL150										0.00	0	63,000,00
IBL154 On 19/11/2025 Spot Bond					0.00000	101.05535				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.26124				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.22567				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.23291				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.26678				0.00	10,000,000,000	1,250,000,00
Total IBL159 SPOT										0.00	10,000,000,000	1,250,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For IBL159										0.00	10,000,000,000	1,250,000,000
IBL160 On 12/02/2026 Spot Bond					0.00000	100.13039				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.42340				0.00	10,000,000,000	1,250,000,000
Total IBL161 SPOT										0.00	10,000,000,000	1,250,000,000
Total For IBL161										0.00	10,000,000,000	1,250,000,000
IBL162 On 13/04/2024 Spot Bond					0.00000	100.46639				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.36672				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.09579				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.13516				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.27396				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.28339				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL179 On 15/11/2021 Spot Bond					0.00000	101.09763				0.00	0	
Total IBL179 SPOT										0.00	0	
Total For IBL179										0.00	0	
IBL180 On 19/11/2021 Spot Bond					0.00000	101.04856				0.00	0	
Total IBL180 SPOT										0.00	0	
Total For IBL180										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.00570				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.04163				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL183 On 30/11/2021 Spot Bond					0.00000	100.90116				0.00	0	
Total IBL183 SPOT										0.00	0	
Total For IBL183										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.79036				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.81853				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.43822				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.29578				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.68000	1.68000	1.68000	175.74864				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.21000	108.59541	7.21000	108.57452				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.95000	175.67328	1.95000	175.63992				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.58000	109.03155	5.58000	109.01525				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL98 On 03/10/2023 Spot Bond					0.00000	101.79445				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.18000	105.34035	9.18000	105.31466				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.47500	104.31486	10.47500	104.44529				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.94574				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.77500	108.64006	9.77500	108.61173				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.43590				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	99.94893				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	98.95875				0.00	1,680,000,000	1,540,000,000
Total IDCG15 SPOT										0.00	1,680,000,000	1,540,000,000
Total For IDCG15										0.00	1,680,000,000	1,540,000,000
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.55099				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	99.99994				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.77604				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.54920				0.00	0	
Total IDCG19 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 IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.68098				0.00	1,160,000,000	580,000,000
Total IDCG21 SPOT										0.00	1,160,000,000	580,000,000
Total For IDCG21										0.00	1,160,000,000	580,000,000
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.40886				0.00	480,000,000	240,000,000
Total IDCG22 SPOT										0.00	480,000,000	240,000,000
Total For IDCG22										0.00	480,000,000	240,000,000
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.24546				0.00	0	0
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.80265				0.00	0	0
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.50500	104.18135	8.50500	104.15765				0.00	0	0
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	0
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.57700				0.00	0	0
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.97225				0.00	0	100,000,000
Total INLV01 SPOT										0.00	0	100,000,000
Total For INLV01										0.00	0	100,000,000
INLV05 On 22/03/2023 Spot Bond					0.00000	104.31113				0.00	0	0
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.47047				0.00	0	0
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	99.26410				0.00	0	0
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	103.48844				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.28752				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.80678				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.70483				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.71762				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.65364				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.01275				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.04116				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.36004				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	99.98619				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	99.98567				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.61938				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF31 On 25/03/2026 Spot Bond					0.00000	99.18638				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.58302				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.84472				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC35 On 10/11/2021 Spot Bond					0.00000	101.04375				0.00	0	
Total IPFC35 SPOT										0.00	0	
Total For IPFC35										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.80150				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.74500	2.75000	100.73745				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.12000	187.08155	5.12000	187.03000				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.01348				0.00	0	100,000,0€
Total IV035 SPOT										0.00	0	100,000,0€
Total For IV035										0.00	0	100,000,0€
IV039 On 31/01/2022 Spot Bond			3.10000	3.10000	3.10000	175.17836				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	101.85276				0.00	0	20,100,0€
Total IV042 SPOT										0.00	0	20,100,0€
Total For IV042										0.00	0	20,100,0€
IV043 On 21/11/2021 Spot Bond			8.52500	8.52500	8.52500	105.92837				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.12997				0.00	0	
Total IV044 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 IV044									0.00	0	
IV045 On 31/01/2022 Spot Bond			2.54500	175.43696	2.54500	175.40081			3,054,000,000,000.00	1,200,000,000	600,000,00
Total IV045 SPOT									3,054,000,000,000.00	1,200,000,000	600,000,00
Total For IV045									3,054,000,000,000.00	1,200,000,000	600,000,00
IV046 On 21/06/2022 Spot Bond					0.00000	102.57068			0.00	0	
Total IV046 SPOT									0.00	0	
Total For IV046									0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.30362			0.00	0	
Total IV050 SPOT									0.00	0	
Total For IV050									0.00	0	
IV19A On 31/03/2028 Spot Bond			5.02000	188.15509	5.02000	188.10374			0.00	0	
Total IV19A SPOT									0.00	0	
Total For IV19A									0.00	0	
IVC094 On 06/12/2021 Spot Bond			7.00500	104.85666	7.00500	104.83664			0.00	0	
Total IVC094 SPOT									0.00	0	
Total For IVC094									0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	99.86406			0.00	0	
Total IVC116 SPOT									0.00	0	
Total For IVC116									0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total IVC134 SPOT									0.00	0	
Total For IVC134									0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.76773			0.00	0	40,000,00
Total IVC140 SPOT									0.00	0	40,000,00
Total For IVC140									0.00	0	40,000,00
IVC144 On 03/12/2021 Spot Bond					0.00000	100.98967			0.00	0	
Total IVC144 SPOT									0.00	0	
Total For IVC144									0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.35508			0.00	400,000,000	200,000,00
Total IVC145 SPOT									0.00	400,000,000	200,000,00
Total For IVC145									0.00	400,000,000	200,000,00
IVC146 On 03/06/2023 Spot Bond					0.00000	101.39775			0.00	0	
Total IVC146 SPOT									0.00	0	
Total For IVC146									0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.69345			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.97353				0.00	280,000,000	140,000,000
Total IVC148 SPOT										0.00	280,000,000	140,000,000
Total For IVC148										0.00	280,000,000	140,000,000
IVC149 On 13/12/2021 Spot Bond					0.00000	100.96113				0.00	480,000,000	240,000,000
Total IVC149 SPOT										0.00	480,000,000	240,000,000
Total For IVC149										0.00	480,000,000	240,000,000
IVC152 On 15/12/2024 Spot Bond					0.00000	101.10856				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	101.02046				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.82102				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.96304				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.66761				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.46565				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	99.96137				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC183 On 22/03/2022 Spot Bond					0.00000	100.99313				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	100.84592				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.83890	7.40000	102.81848			14,652,000,000,000.00	1,980,000,000	990,000,000	
Total IVC186 SPOT									14,652,000,000,000.00	1,980,000,000	990,000,000	
Total For IVC186									14,652,000,000,000.00	1,980,000,000	990,000,000	
IVC187 On 27/11/2021 Spot Bond					0.00000	101.09436				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	101.14155				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	99.86685				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.81516				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.96842	7.23000	101.94874			22,846,800,000,000.00	3,160,000,000	1,580,000,000	
Total IVC194 SPOT									22,846,800,000,000.00	3,160,000,000	1,580,000,000	
Total For IVC194									22,846,800,000,000.00	3,160,000,000	1,580,000,000	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.56189				0.00	0	40,000,000
Total IVC196 SPOT										0.00	0	40,000,000
Total For IVC196										0.00	0	40,000,000
IVC198 On 13/08/2026 Spot Bond					0.00000	99.87752				0.00	0	50,000,000
Total IVC198 SPOT										0.00	0	50,000,000
Total For IVC198										0.00	0	50,000,000
IVC199 On 26/02/2022 Spot Bond					0.00000	101.04610				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	101.42448	7.45000	101.40399				0.00	0	
Total IVC200 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 IVC200									0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.09585			0.00	0	
Total IVC201 SPOT									0.00	0	
Total For IVC201									0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	109.88201	3.91012	104.14630			0.00	0	
Total IVC202 SPOT									0.00	0	
Total For IVC202									0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.25431			0.00	0	
Total IVC203 SPOT									0.00	0	
Total For IVC203									0.00	0	
IVZ065 On 04/11/2021 Spot Bond			4.00000	4.00000	4.00000	4.00000			0.00	0	
Total IVZ065 SPOT									0.00	0	
Total For IVZ065									0.00	0	
IVZ066 On 11/11/2021 Spot Bond			4.00000	4.00000	4.00000	99.91241			0.00	0	
Total IVZ066 SPOT									0.00	0	
Total For IVZ066									0.00	0	
IVZ067 On 25/11/2021 Spot Bond			4.00000	4.00000	4.00000	99.75948			0.00	0	
Total IVZ067 SPOT									0.00	0	
Total For IVZ067									0.00	0	
IVZ068 On 02/12/2021 Spot Bond			4.10000	4.10000	4.10000	99.67530			0.00	0	
Total IVZ068 SPOT									0.00	0	
Total For IVZ068									0.00	0	
IVZ069 On 09/12/2021 Spot Bond			4.10000	4.10000	4.10000	99.59725			0.00	0	
Total IVZ069 SPOT									0.00	0	
Total For IVZ069									0.00	0	
IVZ070 On 15/12/2021 Spot Bond			4.10000	4.10000	4.10000	99.53043			0.00	0	
Total IVZ070 SPOT									0.00	0	
Total For IVZ070									0.00	0	
IVZ071 On 06/01/2022 Spot Bond			4.15000	4.15000	4.15000	99.27759		3,320,000,000,000.00	800,000,000	800,000,000	800,000,000
Total IVZ071 SPOT								3,320,000,000,000.00	800,000,000	800,000,000	800,000,000
Total For IVZ071								3,320,000,000,000.00	800,000,000	800,000,000	800,000,000
IVZ072 On 13/01/2022 Spot Bond			4.15000	4.15000	4.15000	99.19920		0.00	0	0	
Total IVZ072 SPOT								0.00	0	0	
Total For IVZ072								0.00	0	0	
IVZ073 On 27/01/2022 Spot Bond			4.15000	4.15000	4.15000	99.04281		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ073 SPOT										0.00	0	
Total For IVZ073										0.00	0	
IVZ075 On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				700,000,000,000,000.00	17,000,000,000	17,000,000,000
Total IVZ075 SPOT										10,000,000,000,000.00	17,000,000,000	17,000,000,000
Total For IVZ075										10,000,000,000,000.00	17,000,000,000	17,000,000,000
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	100.94102				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.68061				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	101.21864				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.29700				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.55544				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.44584				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.32411				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.50921				0.00	700,000,000	350,000,000
Total KAP018 SPOT										0.00	700,000,000	350,000,000
Total For KAP018										0.00	700,000,000	350,000,000
KAP019 On 28/07/2024 Spot Bond					0.00000	100.16967				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP020 On 15/12/2025 Spot Bond					0.00000	100.83419				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.83712				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.04100				0.00	0	23,100,00
Total KAP11 SPOT										0.00	0	23,100,00
Total For KAP11										0.00	0	23,100,00
KW01 On 31/10/2027 Spot Bond			9.25500	119.48225	9.25500	119.45239				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.07862				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			7.00000	103.74306	7.00000	103.72344				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.44096				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.78633				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.20405				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.99195				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.41757				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	99.84924				0.00	0	
Total LHL28 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For LHL28									0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.83207			0.00	0	
Total LRFA3 SPOT									0.00	0	
Total For LRFA3									0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.17502			0.00	0	
Total LRFB3 SPOT									0.00	0	
Total For LRFB3									0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.20783			0.00	0	
Total LRFC3 SPOT									0.00	0	
Total For LRFC3									0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	101.00501			0.00	0	
Total MBF063 SPOT									0.00	0	
Total For MBF063									0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.76383			0.00	300,000,000	150,000,000
Total MBF065 SPOT									0.00	300,000,000	150,000,000
Total For MBF065									0.00	300,000,000	150,000,000
MBF06 On 17/11/2021 Spot Bond					0.00000	99.90159			0.00	0	
Total MBF067 SPOT									0.00	0	
Total For MBF067									0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	99.89305			0.00	0	
Total MBF068 SPOT									0.00	0	
Total For MBF068									0.00	0	
MBF06 On 28/05/2022 Spot Bond					0.00000	100.84630			0.00	0	
Total MBF069 SPOT									0.00	0	
Total For MBF069									0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	101.20794			0.00	0	
Total MBF070 SPOT									0.00	0	
Total For MBF070									0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.67780			0.00	0	
Total MBF071 SPOT									0.00	0	
Total For MBF071									0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.59780			0.00	2,780,000,000	1,390,000,000
Total MBP038 SPOT									0.00	2,780,000,000	1,390,000,000
Total For MBP038									0.00	2,780,000,000	1,390,000,000
MBP04 On 23/02/2023 Spot Bond					0.00000	101.05792			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total MBP040 SPOT									0.00	0	
Total For MBP040									0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.16376			0.00	0	
Total MBP043 SPOT									0.00	0	
Total For MBP043									0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.92264			0.00	0	
Total MBP045 SPOT									0.00	0	
Total For MBP045									0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	101.09490			0.00	1,120,000,000	560,000,000
Total MBP046 SPOT									0.00	1,120,000,000	560,000,000
Total For MBP046									0.00	1,120,000,000	560,000,000
MBP04 On 26/02/2024 Spot Bond					0.00000	100.98771			0.00	0	
Total MBP047 SPOT									0.00	0	
Total For MBP047									0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.55640			0.00	0	
Total MBP048 SPOT									0.00	0	
Total For MBP048									0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.56785			0.00	0	
Total MBP049 SPOT									0.00	0	
Total For MBP049									0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.29456			0.00	0	
Total MBP050 SPOT									0.00	0	
Total For MBP050									0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	101.00648			0.00	0	
Total MBP051 SPOT									0.00	0	
Total For MBP051									0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.54844			0.00	0	
Total MBP052 SPOT									0.00	0	
Total For MBP052									0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.50500	8.50500	8.50500	111.51072		3,402,000,000,000.00	400,000,000	200,000,000	
Total MMIG04 SPOT								3,402,000,000,000.00	400,000,000	200,000,000	
Total For MMIG04								3,402,000,000,000.00	400,000,000	200,000,000	
MMIG0 On 12/08/2022 Spot Bond			6.39900	105.85601	6.39900	105.83790		1,151,820,000,000.00	180,000,000	1,140,000,000	
Total MMIG05 SPOT								1,151,820,000,000.00	180,000,000	1,140,000,000	
Total For MMIG05								1,151,820,000,000.00	180,000,000	1,140,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.50941				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.83984				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.78505				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.15500	104.38264	9.15500	104.35712				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.92388				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.40500	93.70341	9.40500	94.01135				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.20934				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.11397				0.00	60,000,000	30,000,000
Total MTN09 SPOT										0.00	60,000,000	30,000,000
Total For MTN09										0.00	60,000,000	30,000,000
MTN10 On 11/10/2024 Spot Bond					0.00000	101.77167				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.75028				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.67637				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	99.97351				0.00	1,540,000,000	770,000,000
Total MTN14 SPOT										0.00	1,540,000,000	770,000,000

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 MTN14									0.00	1,540,000,000	770,000,000
MTN15 On 10/05/2024 Spot Bond					0.00000	99.97238			0.00	0	
Total MTN15 SPOT									0.00	0	
Total For MTN15									0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.86773			0.00	0	
Total MTN16 SPOT									0.00	0	
Total For MTN16									0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.59371			0.00	0	
Total MTN17 SPOT									0.00	0	
Total For MTN17									0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.39578			0.00	0	
Total MTN18 SPOT									0.00	0	
Total For MTN18									0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.92262			0.00	0	
Total MTN19 SPOT									0.00	0	
Total For MTN19									0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.76645			0.00	0	
Total MTN20 SPOT									0.00	0	
Total For MTN20									0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.78868			0.00	0	
Total MTN21 SPOT									0.00	0	
Total For MTN21									0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.16877			0.00	3,540,000,000	1,770,000,000
Total MTN22 SPOT									0.00	3,540,000,000	1,770,000,000
Total For MTN22									0.00	3,540,000,000	1,770,000,000
MTN23 On 29/01/2026 Spot Bond			9.10000	99.43638	9.10000	99.41233		1,274,000,000,000.00		140,000,000	70,000,000
Total MTN23 SPOT								1,274,000,000,000.00		140,000,000	70,000,000
Total For MTN23								1,274,000,000,000.00		140,000,000	70,000,000
MTN24 On 29/01/2026 Spot Bond					0.00000	100.18222			0.00	0	
Total MTN24 SPOT									0.00	0	
Total For MTN24									0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.76259			0.00	0	
Total MTN25 SPOT									0.00	0	
Total For MTN25									0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.99278			0.00	0	85,861,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN26 SPOT										0.00	0	85,861,10
Total For MTN26										0.00	0	85,861,10
MTN27 On 29/06/2028 Spot Bond					0.00000	101.47180				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.77626				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.04357				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.33903				0.00	0	100,000,00
Total MTN30 SPOT										0.00	0	100,000,00
Total For MTN30										0.00	0	100,000,00
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.52499				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	101.18393				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.18393				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.26813				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.26805				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.23764				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.78769				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N6F26 On 20/03/2026 Spot Bond					0.00000	101.01418				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.39124				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.68495				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.88091				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.04731				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.20018				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.74000	101.26390	6.74000	105.36748				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			7.09000	107.46414	7.09000	107.44380				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.03500	104.57817	10.03500	104.55035				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.29110				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.25132				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.14068				0.00	0	
Total NBG03G SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NBG03G									0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.46381			0.00	0	
Total NBG04G SPOT									0.00	0	
Total For NBG04G									0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.19328			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.13898			0.00	0	
Total NBG06G SPOT									0.00	0	
Total For NBG06G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.65500	107.96716	6.65500	107.94764			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.95500	102.81817	5.95500	102.80165			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.41900	108.01710	7.41900	107.99572		2,225,700,000,000.00	300,000,000	250,000,000	
Total NBK16A SPOT								2,225,700,000,000.00	300,000,000	250,000,000	
Total For NBK16A								2,225,700,000,000.00	300,000,000	250,000,000	
NBK17 On 22/04/2026 Spot Bond			8.65500	105.18311	8.65500	105.15863		0.00	0	250,000,000	
Total NBK17A SPOT								0.00	0	250,000,000	
Total For NBK17A								0.00	0	250,000,000	
NBK19 On 01/06/2022 Spot Bond			6.48500	105.94076	6.48500	105.92229		0.00	0		
Total NBK19A SPOT								0.00	0		
Total For NBK19A								0.00	0		
NBK20 On 01/06/2026 Spot Bond			7.96500	113.55653	7.96500	113.53230		0.00	0		
Total NBK20A SPOT								0.00	0		
Total For NBK20A								0.00	0		
NBK21 On 21/07/2027 Spot Bond			8.92000	110.68990	8.92000	110.66365		0.00	0		
Total NBK21A SPOT								0.00	0		
Total For NBK21A								0.00	0		
NBK22 On 19/11/2022 Spot Bond			5.58000	109.18044	5.58000	109.16411		0.00	0		
Total NBK22A SPOT								0.00	0		
Total For NBK22A								0.00	0		
NBK23 On 19/11/2025 Spot Bond			7.64000	115.43430	7.64000	115.41078		13,904,800,000,000.00	1,820,000,000	910,000,000	

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 NBK23A SPOT										13,904,800,000.00	1,820,000,000	910,000,000
Total For NBK23A										13,904,800,000.00	1,820,000,000	910,000,000
NBK24 On 19/11/2027 Spot Bond			8.68000	115.57628	8.68000	115.54960				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	99.95967				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			6.07000	6.07000	6.07000	107.93320				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.06146				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	37.06342	100.00000	36.98184				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.81486				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			8.99000	107.82629	8.99000	107.80053				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			6.21000	108.82047	6.21000	108.80239				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			8.18000	111.79975	8.18000	111.77540				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.44000	108.69667	6.44000	108.67795				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			6.16000	106.02875	6.16000	106.01127				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK31I On 17/02/2023 Spot Bond					0.00000	102.52190				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.53164				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.58878				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.83000	10.83000	10.83000	73.68411				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.93228				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.36636				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.77428				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.81921				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.22265				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.60714				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	99.98815				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.64357				0.00	0	
Total NBK49B 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 NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	100.88679				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.07931				0.00	2,000,000,000	1,250,000,000
Total NBK51B SPOT										0.00	2,000,000,000	1,250,000,000
Total For NBK51B										0.00	2,000,000,000	1,250,000,000
NBK52I On 21/02/2024 Spot Bond					0.00000	101.70395				0.00	0	50,000,000
Total NBK52B SPOT										0.00	0	50,000,000
Total For NBK52B										0.00	0	50,000,000
NBK53I On 21/02/2026 Spot Bond					0.00000	101.63457				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.78843				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK5 On 01/08/2022 Spot Bond					0.00000	100.16541				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBK5 On 01/08/2024 Spot Bond					0.00000	100.08229				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBK5 On 01/08/2026 Spot Bond					0.00000	100.21276				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBK5 On 01/08/2029 Spot Bond					0.00000	99.52204				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBK5 On 24/02/2023 Spot Bond					0.00000	101.20425				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBK6 On 24/02/2025 Spot Bond					0.00000	101.41208				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBK6 On 24/02/2027 Spot Bond					0.00000	100.15663				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6: On 15/04/2024 Spot Bond					0.00000	100.27813				0.00	540,000,000	270,000,000
Total NBKB62 SPOT										0.00	540,000,000	270,000,000
Total For NBKB62										0.00	540,000,000	270,000,000
NBKB6: On 15/04/2028 Spot Bond					0.00000	100.34887				0.00	0	0
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.77438				0.00	0	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	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			10.00000	102.80503	10.00000	102.77733				0.00	0	0
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.76771				0.00	0	0
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			10.03500	102.35947	10.03500	102.33179				0.00	0	0
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.77438				0.00	0	0
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.78491				0.00	0	0
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.79824				0.00	0	0
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.90703				0.00	0	0
Total NDAL02 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 NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.90703				0.00	0	40,000,00
Total NDAL03 SPOT										0.00	0	40,000,00
Total For NDAL03										0.00	0	40,000,00
NEDT1: On 26/11/2021 Spot Bond					0.00000	102.19720				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	101.32137				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02: On 15/03/2022 Spot Bond					0.00000	101.97151				0.00	0	100,000,00
Total NGL02 SPOT										0.00	0	100,000,00
Total For NGL02										0.00	0	100,000,00
NGL03: On 26/05/2022 Spot Bond					0.00000	101.59295				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04: On 20/03/2023 Spot Bond					0.00000	102.92815				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05: On 26/07/2023 Spot Bond					0.00000	102.13192				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06: On 01/12/2023 Spot Bond					0.00000	101.24397				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07: On 09/04/2024 Spot Bond					0.00000	101.69133				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08: On 02/07/2025 Spot Bond					0.00000	106.63252				0.00	80,000,000	40,000,00
Total NGL08 SPOT										0.00	80,000,000	40,000,00
Total For NGL08										0.00	80,000,000	40,000,00
NGL09: On 19/06/2026 Spot Bond					0.00000	101.96685				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1: On 01/07/2022 Spot Bond					0.00000	103.21189				0.00	0	45,000,00

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 NGLT1A SPOT										0.00	0	45,000,00
Total For NGLT1A										0.00	0	45,000,00
NGLT1A On 20/10/2023 Spot Bond					0.00000	103.64750				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.00477				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.69409				0.00	1,700,000,000	1,300,000,00
Total NGT104 SPOT										0.00	1,700,000,000	1,300,000,00
Total For NGT104										0.00	1,700,000,000	1,300,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	104.53106				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	102.87519				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	105.32514				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.41577				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.10207				0.00	1,821,700,000	1,821,700,00
Total NGT109 SPOT										0.00	1,821,700,000	1,821,700,00
Total For NGT109										0.00	1,821,700,000	1,821,700,00
NGT1G On 16/06/2026 Spot Bond					0.00000	102.42530				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.40145				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.33683				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 24/05/2022 Spot Bond					0.00000	102.78354				0.00	500,000,000	500,000,000
Total NHM011 SPOT										0.00	500,000,000	500,000,000
Total For NHM011										0.00	500,000,000	500,000,000
NHM01 On 13/06/2022 Spot Bond					0.00000	101.94973				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	101.37926				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.08098				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	99.93767				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	104.48837				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.75537				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	105.26098				0.00	0	1,500,000,000
Total NHM020 SPOT										0.00	0	1,500,000,000
Total For NHM020										0.00	0	1,500,000,000
NI202 On 07/12/2033 Spot Bond			5.14000	5.14000	5.14000	216.58692				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.73000	3.73000	3.73000	202.60509				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.63500	3.63500	3.63500	150.14692				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.79500	3.79500	3.79500	110.43529				0.00	0	
Total NI29 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 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			5.05000	5.05000	5.05000	109.69128				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.74000	3.74000	3.74000	149.66436				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	204.03349	3.45000	203.98654				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.54000	3.54000	3.54000	150.58512				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.37500	3.37500	3.37500	206.81641				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.52000	205.13205	3.52000	205.08437				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.16500	108.14493	5.16500	108.11518				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.57924				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.92829				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.09240				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	134.74652				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.08211				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.66217				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.13398				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.18637				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.56051				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.30972				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	125.23192				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.73861				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.20491				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.21186				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	150.41003				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN046 On 13/05/2027 Spot Bond					0.00000	99.87899				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	150.19242				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	145.48655				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.86314				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	129.56845				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.90901				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	96.98694				0.00	0	94,000,00
Total NN056 SPOT										0.00	0	94,000,00
Total For NN056										0.00	0	94,000,00
NN057 On 26/08/2025 Spot Bond					0.00000	91.37150				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.85253				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.90894				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.04370				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	102.36882				0.00	0	
Total NN090 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 NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.17505				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.78215				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	99.85956				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.79847				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.86117				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.84939				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.79847				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.38914				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.51442				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.35893				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			100,000,000,000.00	1,000,000,000	35,000,000,00	
Total NN120 SPOT									10,000,000,000,000.00	1,000,000,000	35,000,000,00	
Total For NN120									10,000,000,000,000.00	1,000,000,000	35,000,000,00	
NNF01 On 12/06/2025 Spot Bond					0.00000	99.44592				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF012 On 24/06/2025 Spot Bond					0.00000	131.43000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF013 On 24/06/2025 Spot Bond					0.00000	127.70000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF014 On 15/07/2025 Spot Bond					0.00000	133.65000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF015 On 07/07/2025 Spot Bond					0.00000	132.04000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond					0.00000	131.61944				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF017 On 01/08/2022 Spot Bond					0.00000	116.80592				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	99.87428				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF021 On 17/02/2026 Spot Bond					0.00000	89.84638				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 19/04/2022 Spot Bond					0.00000	117.16812				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF029 On 01/08/2022 Spot Bond					0.00000	116.80592				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 19/04/2022 Spot Bond					0.00000	117.15572				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF03 On 29/12/2021 Spot Bond					0.00000	100.54273				0.00	0	
Total NNF039 SPOT										0.00	0	
Total For NNF039										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	91.76798				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	103.70356				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04 On 05/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF047 SPOT										0.00	0	
Total For NNF047										0.00	0	
NNF04 On 05/05/2022 Spot Bond					0.00000	100.03805				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF04 On 08/11/2021 Spot Bond					0.00000	95.57184				0.00	0	
Total NNF049 SPOT										0.00	0	
Total For NNF049										0.00	0	
NNF05 On 12/11/2021 Spot Bond					0.00000	99.94783				0.00	0	
Total NNF050 SPOT										0.00	0	
Total For NNF050										0.00	0	
NNF05 On 18/11/2021 Spot Bond					0.00000	101.07274				0.00	0	
Total NNF051 SPOT										0.00	0	
Total For NNF051										0.00	0	
NNF05 On 22/02/2022 Spot Bond					0.00000	101.07709				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF05 On 23/11/2021 Spot Bond					0.00000	101.00501				0.00	0	
Total NNF053 SPOT										0.00	0	
Total For NNF053										0.00	0	
NNF05 On 30/11/2021 Spot Bond					0.00000	100.91061				0.00	0	
Total NNF054 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 NNF054										0.00	0	
NNF05 On 08/12/2021 Spot Bond					0.00000	100.78385				0.00	0	
Total NNF055 SPOT										0.00	0	
Total For NNF055										0.00	0	
NNF05 On 13/12/2021 Spot Bond					0.00000	100.70652				0.00	0	
Total NNF056 SPOT										0.00	0	
Total For NNF056										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.64295				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.63580				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.63580				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	101.24890				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 28/03/2022 Spot Bond					0.00000	100.56499				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06 On 29/12/2021 Spot Bond					0.00000	100.54785				0.00	0	
Total NNF061 SPOT										0.00	0	
Total For NNF061										0.00	0	
NNF06 On 29/12/2021 Spot Bond					0.00000	100.55325				0.00	0	
Total NNF062 SPOT										0.00	0	
Total For NNF062										0.00	0	
NNF06 On 04/01/2022 Spot Bond					0.00000	100.53667				0.00	0	
Total NNF063 SPOT										0.00	0	
Total For NNF063										0.00	0	
NNF06 On 13/01/2022 Spot Bond					0.00000	100.35353				0.00	0	
Total NNF064 SPOT										0.00	0	
Total For NNF064										0.00	0	
NNF06 On 13/01/2022 Spot Bond					0.00000	100.35353				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF065 SPOT										0.00	0	
Total For NNF065										0.00	0	
NNF065 On 31/10/2022 Spot Bond					0.00000	100.15315				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NQ1A10 On 22/05/2052 Spot Bond					0.00000	132.10190				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A20 On 22/05/2052 Spot Bond					0.00000	85.73054				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A20 On 22/05/2022 Spot Bond					0.00000	101.17133				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A20 On 22/05/2023 Spot Bond					0.00000	101.17353				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A20 On 22/05/2053 Spot Bond					0.00000	101.08922				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B10 On 22/05/2052 Spot Bond					0.00000	100.88954				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B10 On 22/05/2052 Spot Bond					0.00000	111.89513				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B20 On 22/05/2023 Spot Bond					0.00000	101.25776				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B20 On 22/05/2022 Spot Bond					0.00000	101.20502				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C10 On 22/05/2052 Spot Bond					0.00000	100.98414				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NQ1C1 On 22/05/2052 Spot Bond					0.00000	114.05992			0.00	0	
Total NQ1C17 SPOT									0.00	0	
Total For NQ1C17									0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.01568			0.00	0	
Total NQF1D5 SPOT									0.00	0	
Total For NQF1D5									0.00	0	
NRA02 On 31/10/2022 Spot Bond			7.16000	105.01265	7.16000	104.99225			0.00	0	
Total NRA022 SPOT									0.00	0	
Total For NRA022									0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.83000	203.48842	2.83000	203.44498			0.00	0	
Total NRA023 SPOT									0.00	0	
Total For NRA023									0.00	0	
NRA02 On 30/11/2028 Spot Bond			10.44500	114.26333	10.44500	114.23154		46,955,609,261,500.00	4,495,510,700	2,911,833,200	
Total NRA028 SPOT								16,955,609,261,500.00	4,495,510,700	2,911,833,200	
Total For NRA028								16,955,609,261,500.00	4,495,510,700	2,911,833,200	
NRA02 On 30/11/2028 Spot Bond			100.00000	17.82654	100.00000	17.78708		0.00	0		
Total NRA028/R186 SPOT								0.00	0		
Total For NRA028/R186								0.00	0		
NTC21 On 24/03/2022 Spot Bond					0.00000	100.84489			0.00	0	
Total NTC21 SPOT									0.00	0	
Total For NTC21									0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.24237			0.00	2,920,000,000	1,460,000,000
Total NTC23 SPOT									0.00	2,920,000,000	1,460,000,000
Total For NTC23									0.00	2,920,000,000	1,460,000,000
NTC26 On 07/12/2023 Spot Bond					0.00000	101.14857			0.00	0	400,000,000
Total NTC26 SPOT									0.00	0	400,000,000
Total For NTC26									0.00	0	400,000,000
NTC27 On 12/06/2023 Spot Bond					0.00000	100.78527			0.00	0	
Total NTC27 SPOT									0.00	0	
Total For NTC27									0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.79588			0.00	0	
Total NTC28 SPOT									0.00	0	
Total For NTC28									0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.67063			0.00	0	
Total NTC29 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 NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.90308				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.12736				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.74109				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.98482				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.45000	102.79845	6.45000	102.78070				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.23500	109.36382	8.23500	109.33943		6,093,900,000,000.00		740,000,000	2,050,000,00	
Total OML07 SPOT								6,093,900,000,000.00		740,000,000	2,050,000,00	
Total For OML07								6,093,900,000,000.00		740,000,000	2,050,000,00	
OML09 On 14/09/2022 Spot Bond			6.67500	105.08450	6.67500	105.06545				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.71000	110.20228	8.71000	110.17633				0.00	0	660,000,00
Total OML10 SPOT										0.00	0	660,000,00
Total For OML10										0.00	0	660,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.74356				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.28582				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.66994				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.14317				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.15892				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.47366				0.00	0	1,000,000,00
Total PEP03 SPOT										0.00	0	1,000,000,00
Total For PEP03										0.00	0	1,000,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	100.22981				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	101.06758				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.08868				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.49505				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.20780				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.36088				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.38275				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.40461				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	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 21/12/2026 Spot Bond			8.12500	113.80690	8.25500	113.21587			681,548,413,000,000.00	3,283,882,881,600	2,680,234,103,100
Total R186 SPOT									1,548,413,000,000.00	283,882,881,600	580,234,103,100
Total For R186									1,548,413,000,000.00	283,882,881,600	580,234,103,100
R197 On 07/12/2023 Spot Bond			1.55000	326.86014	1.55000	326.80169			42,837,729,750,000.00	27,637,245,000	122,387,589,300
Total R197 SPOT									12,837,729,750,000.00	27,637,245,000	122,387,589,300
Total For R197									12,837,729,750,000.00	27,637,245,000	122,387,589,300
R202 On 07/12/2033 Spot Bond			4.14000	238.11423	4.14000	238.05503			216,730,107,036,000.00	52,350,267,400	211,679,506,600
Total R202 SPOT									16,730,107,036,000.00	52,350,267,400	211,679,506,600
Total For R202									16,730,107,036,000.00	52,350,267,400	211,679,506,600
R2023 On 28/02/2023 Spot Bond			5.42500	104.38135	5.49000	104.28308			751,990,813,165,000.00	691,611,209,800	1,165,943,967,200
Total R2023 SPOT									1,990,813,165,000.00	691,611,209,800	1,165,943,967,200
Total For R2023									1,990,813,165,000.00	691,611,209,800	1,165,943,967,200
R2030 On 31/01/2030 Spot Bond			9.53500	93.55635	9.65000	92.92572			318,588,192,131,000.00	2,026,071,126,600	1,863,073,267,700
Total R2030 SPOT									18,588,192,131,000.00	206,071,126,600	363,073,267,700
Total For R2030									18,588,192,131,000.00	206,071,126,600	363,073,267,700
R2032 On 31/03/2032 Spot Bond			10.05000	89.44495	10.18000	88.66327			871,723,678,530,000.00	1,877,783,450,600	1,519,895,260,500
Total R2032 SPOT									1,723,678,530,000.00	877,783,450,600	519,895,260,500
Total For R2032									1,723,678,530,000.00	877,783,450,600	519,895,260,500
R2035 On 28/02/2035 Spot Bond			10.46000	90.43846	10.58500	89.60344			899,528,801,110,000.00	755,213,078,500	1,053,367,768,700
Total R2035 SPOT									39,528,801,110,000.00	755,213,078,500	53,367,768,700
Total For R2035									39,528,801,110,000.00	755,213,078,500	53,367,768,700
R2037 On 31/01/2037 Spot Bond			10.65500	86.24393	10.79000	85.34218			811,848,766,960,000.00	1,671,689,232,000	1,546,270,804,000
Total R2037 SPOT									11,848,766,960,000.00	671,689,232,000	546,270,804,000
Total For R2037									11,848,766,960,000.00	671,689,232,000	546,270,804,000
R2040 On 31/01/2040 Spot Bond			10.77500	88.40026	10.89000	87.57247			783,800,258,272,500.00	1,093,624,153,900	1,059,438,424,500
Total R2040 SPOT									3,800,258,272,500.00	93,624,153,900	59,438,424,500
Total For R2040									3,800,258,272,500.00	93,624,153,900	59,438,424,500
R2044 On 31/01/2044 Spot Bond			10.79500	85.25983	10.90500	84.45280			802,720,315,450,500.00	1,185,986,133,900	1,908,785,192,600
Total R2044 SPOT									12,720,315,450,500.00	185,986,133,900	308,785,192,600
Total For R2044									12,720,315,450,500.00	185,986,133,900	308,785,192,600
R2048 On 28/02/2048 Spot Bond			10.74000	84.31809	10.85000	83.48673			799,966,532,404,000.00	1,378,022,954,600	1,596,829,022,900
Total R2048 SPOT									19,966,532,404,000.00	378,022,954,600	596,829,022,900
Total For R2048									19,966,532,404,000.00	378,022,954,600	596,829,022,900
R209 On 31/03/2036 Spot Bond			10.41500	69.96072	10.54000	69.23442			626,754,700,617,500.00	636,270,254,500	1,158,499,118,100
Total R209 SPOT									16,754,700,617,500.00	636,270,254,500	158,499,118,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R209									16,754,700,617,500.00	636,270,254,500	158,499,118,10
R210 On 31/03/2028 Spot Bond			3.04500	210.86698	3.02000	211.12760			48,910,586,550,000.00	16,062,590,000	63,009,566,00
Total R210 SPOT									18,910,586,550,000.00	16,062,590,000	63,009,566,00
Total For R210									18,910,586,550,000.00	16,062,590,000	63,009,566,00
R212 On 31/01/2022 Spot Bond			1.45000	175.87237	1.35000	175.88169			144,506,750,000,000.00	789,315,000,000	474,055,000,00
Total R212 SPOT									14,506,750,000,000.00	789,315,000,000	474,055,000,00
Total For R212									14,506,750,000,000.00	789,315,000,000	474,055,000,00
R213 On 28/02/2031 Spot Bond			9.84500	84.25076	9.97500	83.54049			816,358,927,976,500.00	793,941,993,700	973,819,889,80
Total R213 SPOT									16,358,927,976,500.00	793,941,993,700	973,819,889,80
Total For R213									16,358,927,976,500.00	793,941,993,700	973,819,889,80
R214 On 28/02/2041 Spot Bond			10.78000	66.76313	10.89500	66.08020			665,024,782,412,000.00	989,334,395,400	939,317,907,40
Total R214 SPOT									15,024,782,412,000.00	989,334,395,400	939,317,907,40
Total For R214									15,024,782,412,000.00	989,334,395,400	939,317,907,40
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.02269			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.63641			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.27637			0.00	0	100,000,00
Total RDFB12 SPOT									0.00	0	100,000,00
Total For RDFB12									0.00	0	100,000,00
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.38765			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.10042			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.96171			0.00	0	
Total RDFB16 SPOT									0.00	0	
Total For RDFB16									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.36846			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.99722			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 ¹ On 22/03/2022 Spot Bond					0.00000	100.77452				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 ¹ On 22/03/2024 Spot Bond					0.00000	100.68566				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.71757				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 ² On 29/03/2024 Spot Bond					0.00000	100.59791				0.00	700,000,000	350,000,000
Total RDFB22 SPOT										0.00	700,000,000	350,000,000
Total For RDFB22										0.00	700,000,000	350,000,000
RDFB2 ² On 22/08/2022 Spot Bond					0.00000	101.06817				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 ² On 22/08/2024 Spot Bond					0.00000	99.78430				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 ² On 28/11/2024 Spot Bond					0.00000	100.08048				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 ² On 26/07/2024 Spot Bond					0.00000	100.20644				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	99.86919				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 ¹ On 17/09/2022 Spot Bond					0.00000	100.82075				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.01318				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED16 On 07/12/2021 Spot Bond					0.00000	101.59321				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.25084				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.50392				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	99.99507				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.59062				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.80997				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.42912				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.06009				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.19420				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.27403				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.00012				0.00	400,000,000	200,000,000
Total RES52 SPOT										0.00	400,000,000	200,000,000
Total For RES52										0.00	400,000,000	200,000,000
RES53 On 20/09/2025 Spot Bond					0.00000	100.76341				0.00	0	
Total RES53 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 RES53									0.00	0	
RMB10€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RMB10€ SPOT									0.00	0	
Total For RMB10€									0.00	0	
RW23 On 10/12/2023 Spot Bond			7.17000	108.39516	7.17000	108.37429			0.00	0	
Total RW23 SPOT									0.00	0	
Total For RW23									0.00	0	
RW28 On 10/12/2028 Spot Bond			12.23000	95.00256	12.23000	94.97175			0.00	0	
Total RW28 SPOT									0.00	0	
Total For RW28									0.00	0	
RW31 On 30/06/2031 Spot Bond			11.27500	100.40905	11.27500	100.37897			0.00	0	
Total RW31 SPOT									0.00	0	
Total For RW31									0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.95083			0.00	0	
Total RWL26 SPOT									0.00	0	
Total For RWL26									0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.34000	100.47883	10.34000	100.45116			0.00	0	
Total RWL28 SPOT									0.00	0	
Total For RWL28									0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.65000	108.34170	5.65000	108.32530			0.00	0	500,000,0€
Total SBK23 SPOT									0.00	0	500,000,0€
Total For SBK23									0.00	0	500,000,0€
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	100.08523			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.08951			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.11000	107.05537	8.11000	107.03225		113,540,000,000,000.00	14,000,000,000	7,000,000,0€	
Total SBS20 SPOT								13,540,000,000,000.00	14,000,000,000	7,000,000,0€	
Total For SBS20								13,540,000,000,000.00	14,000,000,000	7,000,000,0€	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.50439			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.78000	109.17691	6.78000	109.15713				135,600,000,000,000.00	20,000,000,000	10,000,000,00
Total SBS27 SPOT										15,600,000,000,000.00	20,000,000,000	10,000,000,00
Total For SBS27										15,600,000,000,000.00	20,000,000,000	10,000,000,00
SBS3 On 25/05/2026 Spot Bond			8.19500	103.75556	8.19500	103.73292				156,688,400,000,000.00	19,120,000,000	9,560,000,00
Total SBS3 SPOT										16,688,400,000,000.00	19,120,000,000	9,560,000,00
Total For SBS3										16,688,400,000,000.00	19,120,000,000	9,560,000,00
SBS31 On 12/06/2027 Spot Bond			8.42500	109.96070	8.42500	109.93590				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.25000	108.64674	7.25000	108.62537				125,533,750,000,000.00	17,315,000,000	8,657,500,00
Total SBS34 SPOT										15,533,750,000,000.00	17,315,000,000	8,657,500,00
Total For SBS34										15,533,750,000,000.00	17,315,000,000	8,657,500,00
SBS38 On 29/01/2025 Spot Bond			7.44500	107.15782	7.44500	107.13655				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.13500	105.96502	9.13500	105.93930				685,125,000,000,000.00	75,000,000,000	37,500,000,00
Total SBS39 SPOT										15,125,000,000,000.00	75,000,000,000	37,500,000,00
Total For SBS39										15,125,000,000,000.00	75,000,000,000	37,500,000,00
SBS4 On 16/11/2021 Spot Bond			4.51000	99.91358	4.51000	99.90125				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.72500	104.03115	5.72500	104.01520				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.91000	109.13826	7.91000	109.11525				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.65000	109.91755	8.65000	109.89225				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.91000	108.17200	5.91000	108.15488				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS47 On 15/02/2023 Spot Bond					0.00000	101.04831				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.35238				0.00	40,000,000	20,000,000
Total SBS49 SPOT										0.00	40,000,000	20,000,000
Total For SBS49										0.00	40,000,000	20,000,000
SBS50 On 31/01/2022 Spot Bond			4.13500	103.75194	4.13500	103.74029				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.90500	6.90500	6.90500	108.47043				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.52736				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.78374				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.25643				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			5.03000	105.91146	5.03000	105.89708				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.46844				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.59797				0.00	0	2,500,000,000
Total SBS58 SPOT										0.00	0	2,500,000,000
Total For SBS58										0.00	0	2,500,000,000
SBS60 On 18/01/2023 Spot Bond					0.00000	100.72306				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.76792				0.00	0	
Total SBS62 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 SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.96615				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.17447				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.64959				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.78495				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.53412				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.45516				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.00417				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.95000	324.33905	1.95000	324.27751				0.00	0	326,000,00
Total SBSI11 SPOT										0.00	0	326,000,00
Total For SBSI11										0.00	0	326,000,00
SBSI14 On 07/12/2033 Spot Bond			5.16000	5.16000	5.16000	216.18205				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.86721				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.86230				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2022 Spot Bond					0.00000	102.41432				0.00	180,000,000	174,000,00

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 SBT101 SPOT										0.00	180,000,000	174,000,000
Total For SBT101										0.00	180,000,000	174,000,000
SBT101 On 30/09/2022 Spot Bond					0.00000	103.81232				0.00	1,720,000,000	860,000,000
Total SBT102 SPOT										0.00	1,720,000,000	860,000,000
Total For SBT102										0.00	1,720,000,000	860,000,000
SBT102 On 31/03/2024 Spot Bond					0.00000	104.47797				0.00	0	0
Total SBT103 SPOT										0.00	0	0
Total For SBT103										0.00	0	0
SBT103 On 30/09/2025 Spot Bond					0.00000	105.04921				0.00	0	0
Total SBT104 SPOT										0.00	0	0
Total For SBT104										0.00	0	0
SBT104 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			30,000,000,000,000.00	300,000,000	300,000,000	800,000,000
Total SBT105 SPOT									10,000,000,000,000.00	300,000,000	300,000,000	800,000,000
Total For SBT105									10,000,000,000,000.00	300,000,000	300,000,000	800,000,000
SBT105 On 31/12/2026 Spot Bond					0.00000	100.57476				0.00	0	0
Total SBT106 SPOT										0.00	0	0
Total For SBT106										0.00	0	0
SBT201 On 13/02/2023 Spot Bond					0.00000	102.11954				0.00	0	0
Total SBT201 SPOT										0.00	0	0
Total For SBT201										0.00	0	0
SBT202 On 03/12/2023 Spot Bond					0.00000	102.64459				0.00	0	0
Total SBT202 SPOT										0.00	0	0
Total For SBT202										0.00	0	0
SBT203 On 03/12/2023 Spot Bond			6.86000	111.20751	6.86000	111.18702				0.00	0	0
Total SBT203 SPOT										0.00	0	0
Total For SBT203										0.00	0	0
SBT204 On 16/04/2024 Spot Bond					0.00000	100.80079				0.00	1,100,000,000	550,000,000
Total SBT204 SPOT										0.00	1,100,000,000	550,000,000
Total For SBT204										0.00	1,100,000,000	550,000,000
SBT205 On 31/01/2025 Spot Bond					0.00000	100.66685				0.00	0	0
Total SBT206 SPOT										0.00	0	0
Total For SBT206										0.00	0	0
SBT207 On 25/06/2025 Spot Bond					0.00000	107.09309				0.00	720,000,000	360,000,000
Total SBT207 SPOT										0.00	720,000,000	360,000,000
Total For SBT207										0.00	720,000,000	360,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT208 On 28/11/2025 Spot Bond					0.00000	103.55764				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.79806				0.00	2,500,000,000	1,500,000,000
Total SBT209 SPOT										0.00	2,500,000,000	1,500,000,000
Total For SBT209										0.00	2,500,000,000	1,500,000,000
SGI006 On 11/07/2022 Spot Bond					0.00000	99.96009				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	99.89195				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	99.88785				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.19500	104.19558	9.19500	98.05526				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.90184				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.01859				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	99.89806				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	99.89900				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.89145				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	99.90095				0.00	0	
Total SLRB5 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 SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.89145				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	99.89332				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.88012				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.53458				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.88767				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	99.88860				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.29000	106.84520	7.29000	106.82419				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.14057				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.09233				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.98591				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	101.45705				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.08503				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.03449				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.05975				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.70003				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.89892				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.74300				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.96513				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.73951				0.00	300,000,000	650,000,000
Total SPG008 SPOT										0.00	300,000,000	650,000,000
Total For SPG008										0.00	300,000,000	650,000,000
SPG00 On 15/10/2024 Spot Bond					0.00000	100.56519				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.13022				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.90211				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.29579				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSA08 On 16/05/2024 Spot Bond					0.00000	100.59678				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.29500	4.29500	4.29500	147.14389				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.23000	113.34945	8.23000	113.32449				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.46500	86.30435	9.46500	86.28230				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.54360				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.40025				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.89000	105.87276	6.89000	105.85306				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.00000	110.41504	5.00000	110.38514				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.72446				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.09926				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.96472				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			2.58000	2.58000	2.58000	320.35314				0.00	0	
Total SSN050 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 SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.19941				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.02391				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	100.44671				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.68000	3.68000	3.68000	149.93987				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.20000	5.20000	5.20000	107.64092				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.34000	4.34000	4.34000	106.45214				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.20000	4.20000	4.20000	197.17887				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.08298				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.06195				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	101.01022				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.84315				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.82255				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	102.03694				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	101.83439				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.76380				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.40948				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	101.15676				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.93168				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.04282				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.01500	5.01500	5.01500	219.13831				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.64592				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	101.27601				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09(On 28/05/2025 Spot Bond					0.00000	100.90486				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09(On 28/02/2027 Spot Bond					0.00000	101.18061				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09(On 07/06/2023 Spot Bond					0.00000	100.98184				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10(On 31/01/2030 Spot Bond			10.31500	89.54033	10.31500	89.51586				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 28/11/2021 Spot Bond					0.00000	100.88591				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10(On 21/12/2026 Spot Bond					0.00000	100.90486				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10(On 31/03/2028 Spot Bond			4.24500	95.24087	4.24500	196.66810				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10(On 07/12/2033 Spot Bond			5.19500	89.79612	5.19500	215.47575				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10(On 04/02/2022 Spot Bond					0.00000	100.04945				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10(On 10/02/2023 Spot Bond					0.00000	99.97392				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111(On 31/03/2024 Spot Bond					0.00000	100.77009				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/12/2021 Spot Bond					0.00000	100.68229				0.00	0	
Total SSN120 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 SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.84520				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12: On 22/11/2021 Spot Bond					0.00000	101.07273				0.00	0	
Total SSN122 SPOT										0.00	0	
Total For SSN122										0.00	0	
SSN12: On 22/02/2022 Spot Bond					0.00000	101.03779				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN12: On 26/11/2021 Spot Bond					0.00000	100.97027				0.00	0	
Total SSN124 SPOT										0.00	0	
Total For SSN124										0.00	0	
SSN12: On 30/11/2021 Spot Bond					0.00000	100.91628				0.00	0	
Total SSN125 SPOT										0.00	0	
Total For SSN125										0.00	0	
SSN12: On 01/12/2021 Spot Bond					0.00000	100.90098				0.00	0	
Total SSN126 SPOT										0.00	0	
Total For SSN126										0.00	0	
SSN12: On 01/12/2021 Spot Bond					0.00000	100.90284				0.00	0	
Total SSN127 SPOT										0.00	0	
Total For SSN127										0.00	0	
SSN12: On 15/12/2021 Spot Bond					0.00000	100.70805				0.00	0	
Total SSN128 SPOT										0.00	0	
Total For SSN128										0.00	0	
SSN12: On 21/12/2021 Spot Bond					0.00000	100.62346				0.00	0	
Total SSN129 SPOT										0.00	0	
Total For SSN129										0.00	0	
SSN13: On 21/12/2021 Spot Bond					0.00000	100.63646				0.00	0	
Total SSN130 SPOT										0.00	0	
Total For SSN130										0.00	0	
SSN13: On 22/03/2022 Spot Bond					0.00000	100.62085				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13: On 04/01/2022 Spot Bond					0.00000	100.51318				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN132 SPOT										0.00	0	
Total For SSN132										0.00	0	
SSN132 On 03/01/2022 Spot Bond					0.00000	100.54121				0.00	0	
Total SSN133 SPOT										0.00	0	
Total For SSN133										0.00	0	
SSN133 On 12/10/2022 Spot Bond					0.00000	100.39401				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN134 On 18/01/2022 Spot Bond					0.00000	100.34852				0.00	0	
Total SSN135 SPOT										0.00	0	
Total For SSN135										0.00	0	
SSN135 On 28/12/2021 Spot Bond					0.00000	100.32804				0.00	0	
Total SSN136 SPOT										0.00	0	
Total For SSN136										0.00	0	
SSN136 On 19/01/2022 Spot Bond					0.00000	100.27578				0.00	0	
Total SSN137 SPOT										0.00	0	
Total For SSN137										0.00	0	
SSN137 On 20/10/2022 Spot Bond					0.00000	100.29323				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN138 On 27/10/2023 Spot Bond					0.00000	100.24791				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN139 On 03/11/2023 Spot Bond					0.00000	100.10190				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN140 On 03/11/2022 Spot Bond					0.00000	100.07708				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.82500	101.53824	8.82500	101.51415				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	101.14546				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T14A12 On 21/11/2021 Spot Bond			4.21000	104.43046	4.21000	104.41843				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.94181				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.04078				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.08903				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	101.55171	7.21000	101.53217				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.97951				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.66813				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.97095				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.40108				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.65961				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.75690				0.00	0	
Total TFS158 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.09838				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	101.09143				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.62348				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.39002				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.76525				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.24808				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.45612				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.53348				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.56200				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	101.21365				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.61000	104.89003	4.61000	104.87680				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A4 On 21/11/2021 Spot Bond					0.00000	101.21102				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A7 On 21/11/2021 Spot Bond			4.59500	104.51711	4.59500	104.50397				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14A8 On 21/11/2021 Spot Bond					0.00000	101.31022				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B1 On 21/11/2021 Spot Bond					0.00000	101.25474				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B2 On 21/11/2021 Spot Bond					0.00000	101.22182				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	101.43460				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C1 On 21/11/2021 Spot Bond					0.00000	101.39635				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C2 On 21/11/2021 Spot Bond					0.00000	101.34810				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14C3 On 21/11/2021 Spot Bond					0.00000	102.04635				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D1 On 21/11/2021 Spot Bond					0.00000	102.05164				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D2 On 21/11/2021 Spot Bond					0.00000	101.97955				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15A On 21/11/2022 Spot Bond					0.00000	101.12438				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	104.55532				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.05187				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.08082				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.03449				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.17768				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.36050				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.39168				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.27664				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.54608				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.22611				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.62427				0.00	0	
Total TH15D1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.02888				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.67439				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.16412				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.34150				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	101.82399	8.49000	101.80098				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.28136				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.09977				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.04711				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.09345				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	101.24214	5.76000	101.22651				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.13978				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.21558				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.21979				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.20505				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.30610				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.27874				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.65754				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.83634				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.73117				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.18371				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.25945				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.64639				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O: On 21/02/2022 Spot Bond					0.00000	100.93159				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL23 On 05/09/2022 Spot Bond					0.00000	100.80755				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.59000	103.53236	6.59000	103.51383				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.24000	107.56919	7.24000	107.54805				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.85357				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.48364				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.70500	102.08497	8.70500	102.06108				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.79355				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.74598				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.06605				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	99.98619				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.11000	106.82983	7.11000	106.80921			590,496,165,000.00	83,051,500	1,158,469,500	
Total TN23 SPOT									590,496,165,000.00	83,051,500	1,158,469,500	
Total For TN23									590,496,165,000.00	83,051,500	1,158,469,500	
TN23/R On 06/11/2023 Spot Bond			100.00000	28.61139	100.00000	28.54737			0.00	0		
Total TN23/R2023 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			9.08000	103.40890	9.08000	103.38394			475,416,996,000.00	52,358,700	1,722,532,80
Total TN25 SPOT									475,416,996,000.00	52,358,700	1,722,532,80
Total For TN25									475,416,996,000.00	52,358,700	1,722,532,80
TN25/R On 19/08/2025 Spot Bond			100.00000	15.61201	100.00000	15.57765			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			10.05500	94.76300	10.05500	94.73775			687,728,318,766,500.00	68,396,650,300	19,333,917,30
Total TN27 SPOT									687,728,318,766,500.00	68,396,650,300	19,333,917,30
Total For TN27									687,728,318,766,500.00	68,396,650,300	19,333,917,30
TN27/R On 14/11/2027 Spot Bond			100.00000	9.49692	100.00000	9.47602			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.20000	96.98984	11.20000	96.96081			0.00	0	1,200,000,00
Total TN30 SPOT									0.00	0	1,200,000,00
Total For TN30									0.00	0	1,200,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	116.60047	8.00000	116.57534			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.05500	91.25073	12.05500	91.22140			72,330,000,000,000.00	6,000,000,000	7,390,000,00
Total TN40 SPOT									72,330,000,000,000.00	6,000,000,000	7,390,000,00
Total For TN40									72,330,000,000,000.00	6,000,000,000	7,390,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	100.89575	10.75000	100.86673			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.70495			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.71281			0.00	0	
Total TR5A21 SPOT									0.00	0	
Total For TR5A21									0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	100.69367	7.61000	102.91911			0.00	0	
Total TR5A31 SPOT									0.00	0	
Total For TR5A31									0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.60753			0.00	0	358,995,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TR50M1 SPOT										0.00	0	358,995,52
Total For TR50M1										0.00	0	358,995,52
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.51463				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			6.60000	106.73559	6.60000	106.71675				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.23016				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.58649				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.88007				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.37840				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.39793				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.89000	105.80987	6.89000	105.79018				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.37840				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.39793				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	100.62796	8.62000	100.60464				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4B On 13/04/2024 Spot Bond					0.00000	98.09179				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.17675				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.80743				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.02702				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP25 On 29/11/2021 Spot Bond					0.00000	99.76188				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25 On 14/02/2022 Spot Bond					0.00000	98.73543				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP25 On 11/03/2022 Spot Bond					0.00000	98.33163				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25 On 16/03/2022 Spot Bond					0.00000	98.23468				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25 On 11/05/2022 Spot Bond					0.00000	97.55804				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	95.63923				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.72442				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.12739				0.00	0	
Total TU1B11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TU1B11									0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	100.82245			0.00	0	
Total TU1D11 SPOT									0.00	0	
Total For TU1D11									0.00	0	
TWC38 On 05/11/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total TWC382 SPOT									0.00	0	
Total For TWC382									0.00	0	
TWC38 On 22/11/2021 Spot Bond					0.00000	100.94241			0.00	0	
Total TWC383 SPOT									0.00	0	
Total For TWC383									0.00	0	
TWC38 On 26/11/2021 Spot Bond					0.00000	100.83022			0.00	0	
Total TWC384 SPOT									0.00	0	
Total For TWC384									0.00	0	
TWC38 On 07/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total TWC385 SPOT									0.00	0	
Total For TWC385									0.00	0	
TWC38 On 14/12/2021 Spot Bond					0.00000	100.59462			0.00	0	
Total TWC386 SPOT									0.00	0	
Total For TWC386									0.00	0	
TWC38 On 10/01/2022 Spot Bond					0.00000	100.34864			0.00	0	
Total TWC387 SPOT									0.00	0	
Total For TWC387									0.00	0	
TWC38 On 17/01/2022 Spot Bond					0.00000	100.28103			0.00	0	
Total TWC388 SPOT									0.00	0	
Total For TWC388									0.00	0	
TWC38 On 24/01/2022 Spot Bond					0.00000	100.21358			0.00	0	
Total TWC389 SPOT									0.00	0	
Total For TWC389									0.00	0	
TWC39 On 31/01/2022 Spot Bond					0.00000	100.12606			0.00	0	8,200,000.00
Total TWC390 SPOT									0.00	0	8,200,000.00
Total For TWC390									0.00	0	8,200,000.00
TWC39 On 04/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		510,000,000,000.00	35,100,000,000	17,700,000,000	
Total TWC391 SPOT								10,000,000,000,000.00	35,100,000,000	17,700,000,000	
Total For TWC391								10,000,000,000,000.00	35,100,000,000	17,700,000,000	
UG26 On 09/03/2026 Spot Bond			10.55500	104.44506	10.55500	104.41539		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.20711				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.35652				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.42548				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.72426				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.45678				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.27614				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.10405				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	99.90829				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	99.90445				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	101.08961				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.11495				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
WHL03 On 02/10/2023 Spot Bond					0.00000	100.76044			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									1.71e+017	992,345,745,100	766,891,726,32
Total for SPOT :									1.71e+017	992,345,745,100	766,891,726,32
Total Futures									1.71e+017	992,346,241,165	766,892,773,01
Total Options									71 084 623.42	57,531	122,65
Grand Total:									1.71e+017	992,346,298,696	766,892,895,66