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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/11/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	03/02/2022	Bond Future			11.35226	78.50512	11.29248	78.81919			0.00	0	26
ES33	On	05/05/2022	Bond Future			11.58446	75.68440	11.52197	76.00323			0.00	0	8
ES33	On	04/08/2022	Bond Future			11.83251	76.55963	11.76729	76.88243			0.00	0	
ES33	On	03/11/2022	Bond Future			12.08052	73.79797	12.01239	74.12521			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/02/2022	Bond Future			11.87891	76.76282	11.79249	77.28157			0.00	0	3,57
ES42	On	05/05/2022	Bond Future			12.09988	73.43989	12.00952	73.96590			0.00	0	1,15
ES42	On	04/08/2022	Bond Future			12.32907	74.28706	12.23475	74.81954			0.00	0	
ES42	On	03/11/2022	Bond Future			12.55916	71.01722	12.46058	71.55681			0.00	0	
Total ES42 Future												0.00	0	4,72
Total For ES42												0.00	0	4,72
I2025	On	03/02/2022	Bond Future			154.81150	154.81150	154.72308	154.72308			40,096,178.50	259	5,37
I2025	On	05/05/2022	Bond Future			156.69844	156.69844	156.61079	156.61079			0.00	0	16
I2025	On	04/08/2022	Bond Future			156.99806	156.99806	156.90929	156.90929			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	03/11/2022	Bond Future			158.98110	158.98110	158.89197	158.89197			0.00	0	
Total I2025 Future												40,096,178.50	259	5,48
Total For I2025												40,096,178.50	259	5,48
I2029	On	03/02/2022	Bond Future			114.42680	114.42680	113.92693	113.92693			0.00	0	2,80
I2029	On	05/05/2022	Bond Future			114.62421	114.62421	114.11946	114.11946			0.00	0	18
I2029	On	04/08/2022	Bond Future			116.02205	116.02205	115.51127	115.51127			0.00	0	
I2029	On	03/11/2022	Bond Future			116.26455	116.26455	115.74771	115.74771			0.00	0	
Total I2029 Future												0.00	0	2,95
Total For I2029												0.00	0	2,95
I2033	On	03/02/2022	Bond Future			109.48528	109.48528	109.22967	109.22967			0.00	0	7,38
I2033	On	05/05/2022	Bond Future			109.54133	109.54133	109.28383	109.28383			0.00	0	2,11
I2033	On	04/08/2022	Bond Future			110.87716	110.87716	110.61655	110.61655			0.00	0	
I2033	On	03/11/2022	Bond Future			110.97394	110.97394	110.71046	110.71046			0.00	0	
Total I2033 Future												0.00	0	9,51
Total For I2033												0.00	0	9,51
I2038	On	03/02/2022	Bond Future			121.88664	121.88664	121.44314	121.44314			78,494,996.16	644	6,27
I2038	On	05/05/2022	Bond Future			123.37247	123.37247	122.92506	122.92506			0.00	0	6,1
I2038	On	04/08/2022	Bond Future			123.06436	123.06436	122.61127	122.61127			0.00	0	
I2038	On	03/11/2022	Bond Future			124.61901	124.61901	124.16092	124.16092			0.00	0	
Total I2038 Future												78,494,996.16	644	6,95
Total For I2038												78,494,996.16	644	6,95
I2046	On	03/02/2022	Bond Future			109.01662	109.01662	108.97369	108.97369			0.00	0	15,50
I2046	On	05/05/2022	Bond Future			108.46429	108.46429	108.42199	108.42199			0.00	0	1,1
I2046	On	04/08/2022	Bond Future			109.78697	109.78697	109.74435	109.74435			0.00	0	
I2046	On	03/11/2022	Bond Future			109.25239	109.25239	109.20964	109.20964			0.00	0	
Total I2046 Future												0.00	0	15,67
Total For I2046												0.00	0	15,67
I2050	On	03/02/2022	Bond Future			113.44723	113.44723	111.81848	111.81848			2,268,944.60	20	8,48
I2050	On	05/05/2022	Bond Future			114.83004	114.83004	113.18260	113.18260			0.00	0	3,1
I2050	On	04/08/2022	Bond Future			114.21740	114.21740	112.55005	112.55005			0.00	0	
I2050	On	03/11/2022	Bond Future			115.66045	115.66045	113.97249	113.97249			0.00	0	
Total I2050 Future												2,268,944.60	20	8,87
Total For I2050												2,268,944.60	20	8,87
R186	On	03/02/2022	Bond Future			8.22538	110.36416	8.08407	110.95461		5.73	6,401,121.28	58	57,08
R186	On	05/05/2022	Bond Future			8.45986	111.68285	8.30824	112.28172		5.47	0.00	0	4,40
R186	On	04/08/2022	Bond Future			8.72686	107.68370	8.56393	108.29047		5.83	0.00	0	
R186	On	03/11/2022	Bond Future			8.99751	109.07173	8.82200	109.68597		5.44	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total R186 Future												6,401,121.28	58	61,45
R186	On	03/02/2022	Bond Future	7.28	Call			241.01000	0.24101	127,910	5.57	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,677.98000	3.67798	4,155,330	5.57	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			246.35000	0.24635	132,020	5.57	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,639.76000	3.63976	4,115,880	5.57	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			251.80000	0.25180	136,140	5.57	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,601.66000	3.60166	4,076,450	5.57	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			489.20000	0.48920	344,620	5.08	0.00	0	3,60
R186	On	05/05/2022	Bond Future	7.48	Put			3,835.14000	3.83514	4,289,430	5.08	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			1,713.84000	1.71384	1,405,460	5.49	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			1,746.50000	1.74650	2,036,990	5.49	0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			126.96000	0.12696	67,450	5.09	0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			6,614.81000	6.61481	7,154,170	5.09	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			351.02000	0.35102	212,220	4.95	0.00	0	40
R186	On	05/05/2022	Bond Future	7.28	Put			4,524.20000	4.52420	4,984,270	4.95	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			1,820.63000	1.82063	1,498,700	5.51	0.00	0	40
R186	On	05/05/2022	Bond Future	8.35	Put			1,655.27000	1.65527	1,932,210	5.51	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			931.52000	0.93152	755,200	5.32	0.00	0	40
R186	On	05/05/2022	Bond Future	7.88	Put			2,645.64000	2.64564	3,068,190	5.32	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			1,387.45000	1.38745	1,129,290	5.43	0.00	0	40
R186	On	05/05/2022	Bond Future	8.14	Put			2,056.85000	2.05685	2,397,560	5.43	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Call			3,999.61000	3.99961	3,550,680	5.98	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			612.29000	0.61229	762,230	5.98	0.00	0	40
R186	On	05/05/2022	Bond Future	8.31	Call			1,734.87000	1.73487	1,423,960	5.49	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,727.89000	1.72789	2,015,850	5.49	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			1,756.03000	1.75603	1,442,280	5.50	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,709.43000	1.70943	1,994,550	5.50	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			2,497.96000	2.49796	2,114,550	5.64	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			1,192.94000	1.19294	1,408,400	5.64	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.94	Call			3,294.43000	3.29443	2,875,000	5.83	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			826.25000	0.82625	1,005,690	5.83	0.00	0	40
R186	On	04/08/2022	Bond Future	7.96	Put			3,299.88000	3.29988	3,831,850	5.56	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			1,268.82000	1.26882	1,166,220	5.66	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,906.08000	2.90608	3,410,250	5.66	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,863.41000	2.86341	3,362,550	5.67	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			5,154.81000	5.15481	4,769,370	6.62	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			728.26000	0.72826	949,590	6.62	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			223.01000	0.22301	186,190	5.18	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			6,433.34000	6.43334	7,003,290	5.18	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R186	On	04/08/2022	Bond Future	7.96	Call		1,012.66000	1.01266	937,860	5.56	0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.14	Call		1,285.50000	1.28550	1,180,390	5.66	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put		2,884.68000	2.88468	3,386,340	5.66	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		1,302.30000	1.30230	1,194,670	5.67	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		1,901.12000	1.90112	1,607,770	5.36	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		2,897.48000	2.89748	3,218,370	5.36	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		1,917.91000	1.91791	1,623,020	5.36	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		2,878.74000	2.87874	3,198,090	5.36	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		1,883.99000	1.88399	1,592,600	5.35	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		2,915.90000	2.91590	3,238,750	5.35	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											6,401,121.28	58	86,17
R197	On	03/02/2022	Bond Future			322.44558	322.44558	322.51832	322.51832		0.00	0	1,07
R197	On	05/05/2022	Bond Future			326.37545	326.37545	326.45294	326.45294		0.00	0	22
R197	On	04/08/2022	Bond Future			321.99573	321.99573	322.07365	322.07365		0.00	0	
R197	On	03/11/2022	Bond Future			326.06411	326.06411	326.14466	326.14466		0.00	0	
Total R197 Future											0.00	0	1,31
Total For R197											0.00	0	1,31
R202	On	03/02/2022	Bond Future			239.16569	239.16569	238.26409	238.26409		52,855,617.49	221	8,02
R202	On	05/05/2022	Bond Future			242.08061	242.08061	241.17064	241.17064		0.00	0	47
R202	On	04/08/2022	Bond Future			240.59227	240.59227	239.67116	239.67116		0.00	0	
R202	On	03/11/2022	Bond Future			243.63141	243.63141	242.69993	242.69993		0.00	0	
Total R202 Future											52,855,617.49	221	8,46
Total For R202											52,855,617.49	221	8,46
R2023	On	03/02/2022	Bond Future			5.56290	105.65335	5.51463	105.70303	1.20	0.00	0	13,42
R2023	On	05/05/2022	Bond Future			5.79154	103.00495	5.72630	103.05647	1.02	0.00	0	71
R2023	On	04/08/2022	Bond Future			6.24849	104.20152	6.15257	104.25427	0.80	0.00	0	
R2023	On	03/11/2022	Bond Future			7.23594	101.61872	7.06090	101.67214	0.87	0.00	0	
Total R2023 Future											0.00	0	14,21
R2023	On	03/02/2022	Bond Future	5.06	Call		48.77000	0.04877	39,240	0.98	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put		518.46000	0.51846	558,610	0.98	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call		50.91000	0.05091	41,670	0.99	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put		510.24000	0.51024	550,680	0.99	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call		53.25000	0.05325	44,330	1.00	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put		502.21000	0.50221	542,970	1.00	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		603.71000	0.60371	564,080	1.12	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		144.24000	0.14424	156,130	1.12	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call		591.59000	0.59159	552,240	1.12	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2023	On	05/05/2022	Bond Future	6.29	Put		147.81000	0.14781	159,980	1.12	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		597.64000	0.59764	558,150	1.12	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		146.01000	0.14601	158,040	1.12	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put		249.50000	0.24950	336,850	0.78	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		192.51000	0.19251	224,870	0.78	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		248.98000	0.24898	334,090	0.78	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call		182.56000	0.18256	219,400	0.77	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		250.04000	0.25004	339,630	0.77	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call		187.52000	0.18752	222,120	0.78	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call		105.68000	0.10568	188,930	0.79	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put		350.84000	0.35084	487,510	0.79	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call		107.01000	0.10701	190,760	0.79	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put		349.10000	0.34910	486,270	0.79	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call		104.71000	0.10471	187,480	0.79	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put		352.93000	0.35293	489,120	0.79	0.00	0	
Total R2023 Option											0.00	0	
Total For R2023											0.00	0	14,21
R2030	On	03/02/2022	Bond Future			9.55858	91.60881	9.45585	92.14383	9.20	4,580,440.50	50	84,37
R2030	On	05/05/2022	Bond Future			9.77259	92.70403	9.66472	93.24658	8.80	0.00	0	14,72
R2030	On	04/08/2022	Bond Future			10.01060	89.75947	9.89724	90.30881	9.03	0.00	0	
R2030	On	03/11/2022	Bond Future			10.23560	90.92265	10.11660	91.47905	8.55	0.00	0	
Total R2030 Future											4,580,440.50	50	99,10
R2030	On	03/02/2022	Bond Future	8.39	Call		141.61000	0.14161	80,820	8.43	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put		5,935.64000	5.93564	6,409,870	8.43	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call		473.31000	0.47331	349,900	8.68	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put		3,711.33000	3.71133	4,122,940	8.68	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Call		851.71000	0.85171	664,380	8.90	0.00	0	4,00
R2030	On	03/02/2022	Bond Future	9.35	Put		1,942.22000	1.94222	2,217,490	9.10	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.43	Call		1,591.63000	1.59163	1,306,730	9.15	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		1,726.89000	1.72689	1,977,010	9.15	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call		1,618.39000	1.61839	1,330,370	9.16	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		1,701.30000	1.70130	1,948,300	9.16	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		1,675.99000	1.67599	1,919,880	9.17	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call		2,074.96000	2.07496	1,744,140	9.28	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put		1,325.35000	1.32535	1,529,550	9.28	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call		2,655.24000	2.65524	2,285,280	9.43	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put		980.53000	0.98053	1,145,590	9.43	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call		1,386.74000	1.38674	1,126,990	9.10	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Put		2,736.23000	2.73623	3,083,920	8.90	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2030 On 03/02/2022 Bond Future	9.90	Call			3,079.79000	3.07979	2,689,720	9.57	0.00	0	
R2030 On 03/02/2022 Bond Future	9.90	Put			795.02000	0.79502	939,970	9.57	0.00	0	8,00
R2030 On 03/02/2022 Bond Future	10.85	Call			7,071.58000	7.07158	6,569,060	10.78	0.00	0	
R2030 On 03/02/2022 Bond Future	10.85	Put			139.42000	0.13942	171,920	10.78	0.00	0	1,00
R2030 On 03/02/2022 Bond Future	9.45	Call			1,645.40000	1.64540	1,354,270	9.17	0.00	0	
R2030 On 05/05/2022 Bond Future	8.81	Call			676.74000	0.67674	520,380	8.18	0.00	0	20
R2030 On 05/05/2022 Bond Future	8.81	Put			5,125.42000	5.12542	5,511,610	8.18	0.00	0	
R2030 On 05/05/2022 Bond Future	7.73	Call			85.67000	0.08567	57,580	8.36	0.00	0	20
R2030 On 05/05/2022 Bond Future	7.73	Put			10,557.06000	10.55706	11,071,520	8.36	0.00	0	
R2030 On 05/05/2022 Bond Future	9.95	Call			3,100.74000	3.10074	2,750,380	8.93	0.00	0	
R2030 On 05/05/2022 Bond Future	9.95	Put			1,674.81000	1.67481	1,867,000	8.93	0.00	0	1,00
R2030 On 05/05/2022 Bond Future	8.14	Call			207.11000	0.20711	143,270	8.27	0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.14	Put			8,337.17000	8.33717	8,815,880	8.27	0.00	0	
R2030 On 05/05/2022 Bond Future	8.47	Call			383.31000	0.38331	277,010	8.20	0.00	0	1,00
R2030 On 05/05/2022 Bond Future	8.47	Put			6,678.15000	6.67815	7,114,400	8.20	0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Call			3,937.82000	3.93782	3,561,770	9.16	0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Put			1,237.07000	1.23707	1,403,570	9.16	0.00	0	
R2030 On 05/05/2022 Bond Future	8.89	Call			766.52000	0.76652	608,050	8.24	0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.89	Put			4,787.27000	4.78727	5,171,350	8.24	0.00	0	
R2030 On 05/05/2022 Bond Future	9.35	Call			1,540.34000	1.54034	1,311,560	8.56	0.00	0	
R2030 On 05/05/2022 Bond Future	9.35	Put			3,147.13000	3.14713	3,460,900	8.56	0.00	0	1,00
R2030 On 05/05/2022 Bond Future	11.04	Call			7,096.42000	7.09642	6,636,010	10.12	0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Put			478.39000	0.47839	560,530	10.12	0.00	0	1,80
R2030 On 05/05/2022 Bond Future	10.19	Call			3,870.63000	3.87063	3,495,810	9.14	0.00	0	
R2030 On 05/05/2022 Bond Future	10.19	Put			1,267.11000	1.26711	1,434,840	9.14	0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Call			3,904.17000	3.90417	3,528,730	9.15	0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Put			1,252.02000	1.25202	1,419,130	9.15	0.00	0	20
R2030 On 04/08/2022 Bond Future	9.56	Put			3,581.27000	3.58127	3,966,220	8.78	0.00	0	
R2030 On 04/08/2022 Bond Future	8.30	Call			362.70000	0.36270	312,360	8.42	0.00	0	80
R2030 On 04/08/2022 Bond Future	8.30	Put			8,577.51000	8.57751	9,076,510	8.42	0.00	0	
R2030 On 04/08/2022 Bond Future	9.05	Call			1,041.82000	1.04182	919,770	8.45	0.00	0	80
R2030 On 04/08/2022 Bond Future	9.05	Put			5,286.19000	5.28619	5,713,480	8.45	0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Put			1,058.73000	1.05873	1,251,920	9.85	0.00	0	80
R2030 On 04/08/2022 Bond Future	9.54	Call			1,878.86000	1.87886	1,718,050	8.76	0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Put			3,638.33000	3.63833	4,026,860	8.76	0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Call			1,900.09000	1.90009	1,737,490	8.77	0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Put			3,609.72000	3.60972	3,996,460	8.77	0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Call			1,921.45000	1.92145	1,757,060	8.78	0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Call			5,999.99000	5.99999	5,643,840	9.85	0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			3,075.67000	3.07567	2,794,530	8.61	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2030	On	03/11/2022	Bond Future	10.10	Put			3,153.64000	3.15364	3,428,900	8.61	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			3,026.14000	3.02614	2,748,430	8.60	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			3,198.16000	3.19816	3,476,850	8.60	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			3,050.67000	3.05067	2,771,250	8.60	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			3,175.65000	3.17565	3,452,630	8.60	0.00	0	
Total R2030 Option												0.00	0	26,92
Total For R2030												4,580,440.50	50	126,02
R2032	On	03/02/2022	Bond Future			9.98964	92.01498	9.90268	92.52288		10.29	2,392,389.48	26	109,48
R2032	On	05/05/2022	Bond Future			10.19033	88.96775	10.09943	89.48281		10.18	0.00	0	20,38
R2032	On	04/08/2022	Bond Future			10.40542	89.98154	10.31048	90.50303		9.88	0.00	0	
R2032	On	03/11/2022	Bond Future			10.61829	87.00211	10.51908	87.53034		10.05	0.00	0	
Total R2032 Future												2,392,389.48	26	129,83
R2032	On	03/02/2022	Bond Future	8.91	Call			151.74000	0.15174	93,540	8.92	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put			6,232.75000	6.23275	6,682,450	8.92	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			292.28000	0.29228	216,050	9.10	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.14	Put			4,916.69000	4.91669	5,348,360	9.10	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call			852.79000	0.85279	782,800	9.76	0.00	0	1,08
R2032	On	03/02/2022	Bond Future	9.58	Put			2,793.00000	2.79300	3,228,560	9.78	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call			963.56000	0.96356	881,630	9.84	0.00	0	27
R2032	On	03/02/2022	Bond Future	9.62	Put			2,641.55000	2.64155	3,067,520	9.84	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Call			1,082.44000	1.08244	987,860	9.91	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put			2,460.60000	2.46060	2,873,920	9.91	0.00	0	1,08
R2032	On	03/02/2022	Bond Future	9.81	Put			2,003.23000	2.00323	2,373,440	10.09	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.90	Call			1,730.80000	1.73080	1,559,590	10.19	0.00	0	90
R2032	On	03/02/2022	Bond Future	9.90	Put			1,746.52000	1.74652	2,083,210	10.19	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.14	Call			2,562.90000	2.56290	2,306,900	10.44	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			1,185.86000	1.18586	1,437,760	10.44	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.58	Call			874.20000	0.87420	801,860	9.78	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Put			821.10000	0.82110	1,019,620	10.70	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.42	Call			3,686.93000	3.68693	3,365,500	10.80	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			721.43000	0.72143	907,900	10.80	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Call			3,729.48000	3.72948	3,406,340	10.82	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			707.96000	0.70796	892,720	10.82	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Call			1,457.65000	1.45765	1,319,960	10.09	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			694.84000	0.69484	877,920	10.83	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			3,815.35000	3.81535	3,488,850	10.85	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put			681.94000	0.68194	863,340	10.85	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.53	Call			4,164.62000	4.16462	3,825,960	10.97	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			585.59000	0.58559	754,830	10.97	0.00	0	27

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
R2032 On 03/02/2022 Bond Future	10.35	Call			3,393.11000	3.39311	3,083,730	10.70	0.00	0	
R2032 On 03/02/2022 Bond Future	10.65	Put			463.16000	0.46316	616,870	11.17	0.00	0	1,00
R2032 On 03/02/2022 Bond Future	10.66	Call			4,750.60000	4.75060	4,395,250	11.19	0.00	0	
R2032 On 03/02/2022 Bond Future	10.66	Put			454.01000	0.45401	606,560	11.19	0.00	0	9
R2032 On 03/02/2022 Bond Future	10.90	Call			5,884.57000	5.88457	5,494,350	11.58	0.00	0	
R2032 On 03/02/2022 Bond Future	10.90	Put			284.31000	0.28431	401,990	11.58	0.00	0	90
R2032 On 03/02/2022 Bond Future	10.44	Call			3,772.33000	3.77233	3,447,510	10.83	0.00	0	
R2032 On 03/02/2022 Bond Future	9.57	Put			2,831.93000	2.83193	3,269,840	9.76	0.00	0	
R2032 On 03/02/2022 Bond Future	10.95	Call			6,126.56000	6.12656	5,729,200	11.67	0.00	0	
R2032 On 03/02/2022 Bond Future	10.95	Put			258.10000	0.25810	368,640	11.67	0.00	0	40
R2032 On 03/02/2022 Bond Future	11.13	Call			7,008.26000	7.00826	6,582,920	11.93	0.00	0	
R2032 On 03/02/2022 Bond Future	11.13	Put			183.79000	0.18379	266,350	11.93	0.00	0	2
R2032 On 03/02/2022 Bond Future	10.65	Call			4,704.84000	4.70484	4,350,650	11.17	0.00	0	
R2032 On 05/05/2022 Bond Future	10.98	Call			5,718.85000	5.71885	5,416,230	11.39	0.00	0	
R2032 On 05/05/2022 Bond Future	10.98	Put			893.45000	0.89345	1,105,890	11.39	0.00	0	95
R2032 On 05/05/2022 Bond Future	9.58	Call			1,154.07000	1.15407	1,084,780	9.79	0.00	0	70
R2032 On 05/05/2022 Bond Future	9.58	Put			4,175.53000	4.17553	4,621,300	9.79	0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Call			5,974.98000	5.97498	5,663,310	11.48	0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Put			833.76000	0.83376	1,037,150	11.48	0.00	0	
R2032 On 05/05/2022 Bond Future	10.18	Call			2,737.37000	2.73737	2,519,180	10.34	0.00	0	70
R2032 On 05/05/2022 Bond Future	10.18	Put			2,280.64000	2.28064	2,577,510	10.34	0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Call			3,095.11000	3.09511	2,856,180	10.45	0.00	0	95
R2032 On 05/05/2022 Bond Future	10.29	Put			2,019.88000	2.01988	2,296,010	10.45	0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Call			6,583.12000	6.58312	6,249,950	11.68	0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Put			711.17000	0.71117	893,060	11.68	0.00	0	70
R2032 On 05/05/2022 Bond Future	11.02	Call			5,888.98000	5.88898	5,580,660	11.45	0.00	0	
R2032 On 05/05/2022 Bond Future	11.02	Put			852.85000	0.85285	1,059,590	11.45	0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Call			5,931.95000	5.93195	5,622,050	11.46	0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Put			843.25000	0.84325	1,048,410	11.46	0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Put			4,826.42000	4.82642	5,289,770	9.47	0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Put			3,234.24000	3.23424	3,611,610	9.85	0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Call			2,706.17000	2.70617	2,559,620	9.86	0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Put			3,207.05000	3.20705	3,581,990	9.86	0.00	0	
R2032 On 04/08/2022 Bond Future	8.97	Call			507.96000	0.50796	444,280	8.98	0.00	0	80
R2032 On 04/08/2022 Bond Future	8.97	Put			8,333.31000	8.33331	8,791,120	8.98	0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Call			1,488.05000	1.48805	1,429,910	9.47	0.00	0	80
R2032 On 04/08/2022 Bond Future	11.60	Put			905.78000	0.90578	1,124,100	11.33	0.00	0	80
R2032 On 04/08/2022 Bond Future	11.89	Call			8,865.71000	8.86571	8,526,840	11.70	0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Put			703.54000	0.70354	886,160	11.70	0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Call			2,649.82000	2.64982	2,507,830	9.85	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032 On 04/08/2022 Bond Future	10.20	Put			3,261.92000	3.26192	3,641,420	9.85	0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Call			2,677.77000	2.67777	2,533,650	9.85	0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Call			7,648.34000	7.64834	7,345,170	11.33	0.00	0	
R2032 On 03/11/2022 Bond Future	10.66	Call			3,868.31000	3.86831	3,593,260	10.15	0.00	0	
R2032 On 03/11/2022 Bond Future	10.66	Put			3,119.28000	3.11928	3,372,460	10.15	0.00	0	
Total R2032 Option									0.00	0	15,25
Total For R2032									2,392,389.48	26	145,11
R2035 On 03/02/2022 Bond Future			10.40158	93.16527	10.33543	93.59711		11.52	225,459,953.40	2,420	98,4
R2035 On 05/05/2022 Bond Future			10.59155	89.80019	10.52259	90.23824		11.46	0.00	0	8,9
R2035 On 04/08/2022 Bond Future			10.79657	90.82183	10.72471	91.26531		11.10	0.00	0	
R2035 On 03/11/2022 Bond Future			10.99882	87.52289	10.92393	87.97225		11.37	0.00	0	
Total R2035 Future									225,459,953.40	2,420	107,34
R2035 On 03/02/2022 Bond Future	9.70	Call			459.36000	0.45936	448,260	10.75	0.00	0	6
R2035 On 03/02/2022 Bond Future	9.70	Put			4,763.50000	4.76350	5,184,240	10.75	0.00	0	
R2035 On 03/02/2022 Bond Future	9.92	Call			833.39000	0.83339	811,240	11.10	0.00	0	2
R2035 On 03/02/2022 Bond Future	9.92	Put			3,614.76000	3.61476	4,024,450	11.10	0.00	0	
R2035 On 03/02/2022 Bond Future	10.10	Call			1,272.11000	1.27211	1,211,710	11.35	0.00	0	2
R2035 On 03/02/2022 Bond Future	10.24	Put			2,317.91000	2.31791	2,648,520	11.51	0.00	0	
R2035 On 03/02/2022 Bond Future	10.26	Call			1,754.38000	1.75438	1,647,320	11.53	0.00	0	2
R2035 On 03/02/2022 Bond Future	10.26	Put			2,250.46000	2.25046	2,575,240	11.53	0.00	0	
R2035 On 03/02/2022 Bond Future	10.34	Call			2,025.22000	2.02522	1,895,020	11.63	0.00	0	
R2035 On 03/02/2022 Bond Future	10.34	Put			1,995.29000	1.99529	2,296,930	11.63	0.00	0	5
R2035 On 03/02/2022 Bond Future	10.35	Put			1,965.09000	1.96509	2,263,790	11.64	0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Call			3,067.18000	3.06718	2,874,680	12.01	0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Put			1,294.02000	1.29402	1,533,360	12.01	0.00	0	2
R2035 On 03/02/2022 Bond Future	10.65	Call			3,235.71000	3.23571	3,037,750	12.07	0.00	0	
R2035 On 03/02/2022 Bond Future	10.65	Put			1,208.43000	1.20843	1,442,310	12.07	0.00	0	6
R2035 On 03/02/2022 Bond Future	10.24	Call			1,689.65000	1.68965	1,588,420	11.51	0.00	0	5
R2035 On 03/02/2022 Bond Future	11.03	Put			611.20000	0.61120	798,280	12.78	0.00	0	2
R2035 On 03/02/2022 Bond Future	11.05	Call			5,101.21000	5.10121	4,852,820	12.82	0.00	0	
R2035 On 03/02/2022 Bond Future	11.05	Put			589.87000	0.58987	773,320	12.82	0.00	0	1,6
R2035 On 03/02/2022 Bond Future	11.11	Call			5,405.42000	5.40542	5,146,520	12.94	0.00	0	
R2035 On 03/02/2022 Bond Future	11.11	Put			530.26000	0.53026	703,200	12.94	0.00	0	2
R2035 On 03/02/2022 Bond Future	10.35	Call			2,060.46000	2.06046	1,927,320	11.64	0.00	0	1,6
R2035 On 03/02/2022 Bond Future	11.22	Put			435.38000	0.43538	590,050	13.15	0.00	0	
R2035 On 03/02/2022 Bond Future	11.23	Call			6,023.81000	6.02381	5,744,920	13.17	0.00	0	
R2035 On 03/02/2022 Bond Future	11.23	Put			427.70000	0.42770	580,650	13.17	0.00	0	
R2035 On 03/02/2022 Bond Future	11.24	Call			6,075.83000	6.07583	5,795,440	13.19	0.00	0	
R2035 On 03/02/2022 Bond Future	11.24	Put			420.05000	0.42005	571,500	13.19	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 03/02/2022 Bond Future	11.03	Call			5,000.76000	5.00076	4,756,000	12.78		0.00	0	
R2035 On 03/02/2022 Bond Future	11.28	Put			391.52000	0.39152	534,980	13.26		0.00	0	20
R2035 On 03/02/2022 Bond Future	11.33	Call			6,548.93000	6.54893	6,250,210	13.34		0.00	0	
R2035 On 03/02/2022 Bond Future	11.33	Put			358.80000	0.35880	491,920	13.34		0.00	0	50
R2035 On 03/02/2022 Bond Future	11.39	Call			6,866.79000	6.86679	6,556,460	13.44		0.00	0	
R2035 On 03/02/2022 Bond Future	11.39	Put			323.17000	0.32317	444,680	13.44		0.00	0	60
R2035 On 03/02/2022 Bond Future	11.22	Call			5,971.75000	5.97175	5,694,580	13.15		0.00	0	
R2035 On 03/02/2022 Bond Future	10.10	Put			2,833.48000	2.83348	3,204,920	11.35		0.00	0	
R2035 On 03/02/2022 Bond Future	11.73	Call			8,685.15000	8.68515	8,323,490	13.98		0.00	0	
R2035 On 03/02/2022 Bond Future	11.73	Put			178.93000	0.17893	249,110	13.98		0.00	0	20
R2035 On 03/02/2022 Bond Future	11.88	Call			9,487.38000	9.48738	9,111,190	14.22		0.00	0	
R2035 On 03/02/2022 Bond Future	11.88	Put			136.76000	0.13676	192,410	14.22		0.00	0	1,80
R2035 On 03/02/2022 Bond Future	11.28	Call			6,285.40000	6.28540	5,997,020	13.26		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Call			7,489.84000	7.48984	7,247,080	13.13		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Put			757.69000	0.75769	952,980	13.13		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Call			7,538.15000	7.53815	7,294,100	13.14		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Put			749.13000	0.74913	943,130	13.14		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Call			7,441.41000	7.44141	7,200,100	13.11		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Put			766.19000	0.76619	962,930	13.11		0.00	0	
R2035 On 04/08/2022 Bond Future	9.53	Put			8,578.75000	8.57875	8,976,290	10.10		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Put			6,861.01000	6.86101	7,250,540	10.24		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Call			2,682.06000	2.68206	2,648,290	10.92		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.53	Put			3,900.00000	3.90000	4,309,710	10.92		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Call			3,022.16000	3.02216	2,966,070	11.01		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			3,549.09000	3.54909	3,936,480	11.01		0.00	0	10
R2035 On 04/08/2022 Bond Future	9.53	Call			711.53000	0.71153	665,590	10.10		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.72	Put			3,311.10000	3.31110	3,681,490	11.08		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Call			3,314.90000	3.31490	3,239,850	11.08		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Put			3,282.14000	3.28214	3,650,570	11.08		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Call			3,348.33000	3.34833	3,271,020	11.09		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			3,253.70000	3.25370	3,619,870	11.09		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Call			1,128.09000	1.12809	1,074,140	10.24		0.00	0	10
R2035 On 04/08/2022 Bond Future	11.13	Call			4,738.81000	4.73881	4,605,800	11.45		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			2,279.05000	2.27905	2,589,520	11.45		0.00	0	10
R2035 On 04/08/2022 Bond Future	12.18	Call			9,250.23000	9.25023	9,035,510	12.90		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Put			862.67000	0.86267	1,091,430	12.90		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.72	Call			3,281.92000	3.28192	3,208,830	11.08		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			4,529.32000	4.52932	4,346,280	11.46		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			3,300.83000	3.30083	3,567,150	11.46		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Call			4,562.93000	4.56293	4,378,760	11.47		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2035	On	03/11/2022	Bond Future	11.14	Put			3,275.46000	3.27546	3,540,650	11.47	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			4,596.65000	4.59665	4,411,340	11.48	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			3,250.25000	3.25025	3,514,300	11.48	0.00	0	
Total R2035 Option												0.00	0	11,88
Total For R2035												225,459,953.40	2,420	119,23
R2037	On	03/02/2022	Bond Future			10.60229	84.57440	10.53594	85.01086		12.77	82,798,337.60	979	111,88
R2037	On	05/05/2022	Bond Future			10.79051	85.58568	10.72139	86.02844		12.13	0.00	0	11,88
R2037	On	04/08/2022	Bond Future			10.99507	82.30548	10.92308	82.75361		12.38	0.00	0	
R2037	On	03/11/2022	Bond Future			11.18528	83.37664	11.11040	83.83078		12.08	0.00	0	
Total R2037 Future												82,798,337.60	979	123,74
R2037	On	03/02/2022	Bond Future	11.45	Call			6,135.40000	6.13540	5,853,220	14.58	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put			404.56000	0.40456	558,840	14.58	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call			6,187.55000	6.18755	5,903,810	14.60	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put			397.25000	0.39725	549,970	14.60	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call			6,239.85000	6.23985	5,954,470	14.63	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put			390.16000	0.39016	541,240	14.63	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call			7,509.36000	7.50936	7,273,610	13.86	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put			750.36000	0.75036	957,370	13.86	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call			7,412.57000	7.41257	7,179,860	13.82	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put			767.15000	0.76715	977,200	13.82	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call			7,460.87000	7.46087	7,226,800	13.84	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put			758.63000	0.75863	967,320	13.84	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put			3,380.09000	3.38009	3,766,040	12.29	0.00	0	!
R2037	On	04/08/2022	Bond Future	11.42	Put			2,092.10000	2.09210	2,404,900	12.83	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.10	Call			1,250.08000	1.25008	1,188,380	11.44	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.10	Put			6,639.37000	6.63937	7,025,800	11.44	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			3,202.97000	3.20297	3,142,700	12.28	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			3,410.10000	3.41010	3,797,960	12.28	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call			3,235.66000	3.23566	3,173,480	12.29	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Call			3,268.77000	3.26877	3,204,400	12.30	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			3,350.58000	3.35058	3,734,340	12.30	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			5,113.45000	5.11345	4,978,120	12.83	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call			4,556.71000	4.55671	4,393,440	12.32	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			3,414.00000	3.41400	3,704,870	12.32	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			4,590.19000	4.59019	4,427,070	12.33	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			3,387.87000	3.38787	3,678,890	12.33	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			4,623.77000	4.62377	4,460,470	12.34	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			3,361.91000	3.36191	3,652,750	12.34	0.00	0	
Total R2037 Option												0.00	0	15

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For R2037									82,798,337.60	979	123,85
R2040 On 03/02/2022 Bond Future			10.76383	86.29569	10.68178	86.87417		13.37	3,451,827.60	40	76,95
R2040 On 05/05/2022 Bond Future			10.94805	87.32759	10.86263	87.91403		12.70	0.00	0	8,48
R2040 On 04/08/2022 Bond Future			11.14791	83.81631	11.05892	84.40995		12.98	0.00	0	
R2040 On 03/11/2022 Bond Future			11.33340	84.90795	11.24088	85.50933		12.66	0.00	0	
Total R2040 Future									3,451,827.60	40	85,42
R2040 On 03/02/2022 Bond Future	11.57	Call			6,432.13000	6.43213	5,997,040	15.02	0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Put			479.37000	0.47937	622,760	15.02	0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Call			6,487.41000	6.48741	6,050,510	15.05	0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Put			471.36000	0.47136	612,940	15.05	0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Call			6,542.75000	6.54275	6,104,050	15.07	0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Put			463.49000	0.46349	603,270	15.07	0.00	0	
R2040 On 05/05/2022 Bond Future	11.90	Call			7,627.31000	7.62731	7,323,260	14.67	0.00	0	
R2040 On 05/05/2022 Bond Future	11.90	Put			912.73000	0.91273	1,195,120	14.67	0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Call			13,457.68000	13.45768	12,941,060	16.35	0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Put			288.68000	0.28868	358,500	16.35	0.00	0	1,20
R2040 On 05/05/2022 Bond Future	9.82	Call			554.89000	0.55489	461,020	11.46	0.00	0	1,20
R2040 On 05/05/2022 Bond Future	9.82	Put			8,251.58000	8.25158	8,744,150	11.46	0.00	0	
R2040 On 05/05/2022 Bond Future	10.57	Call			2,014.96000	2.01496	1,927,430	12.51	0.00	0	1,20
R2040 On 05/05/2022 Bond Future	10.57	Put			4,072.73000	4.07273	4,571,640	12.51	0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Call			7,678.02000	7.67802	7,371,990	14.69	0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Put			902.83000	0.90283	1,183,240	14.69	0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Call			7,728.93000	7.72893	7,420,940	14.71	0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Put			893.21000	0.89321	1,171,660	14.71	0.00	0	
R2040 On 04/08/2022 Bond Future	10.70	Put			4,865.61000	4.86561	5,420,080	12.69	0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Call			3,464.26000	3.46426	3,355,460	13.01	0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Put			3,658.60000	3.65860	4,143,440	13.01	0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Put			3,593.83000	3.59383	4,074,840	13.03	0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Call			8,574.05000	8.57405	8,324,530	14.85	0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Put			1,202.46000	1.20246	1,546,580	14.85	0.00	0	40
R2040 On 04/08/2022 Bond Future	9.70	Call			595.92000	0.59592	543,330	11.88	0.00	0	40
R2040 On 04/08/2022 Bond Future	9.70	Put			10,538.97000	10.53897	11,080,020	11.88	0.00	0	
R2040 On 04/08/2022 Bond Future	10.70	Call			2,403.15000	2.40315	2,363,980	12.69	0.00	0	40
R2040 On 04/08/2022 Bond Future	11.04	Call			3,499.17000	3.49917	3,388,320	13.02	0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Put			3,626.23000	3.62623	4,109,020	13.02	0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Call			3,533.96000	3.53396	3,421,330	13.03	0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Call			4,702.47000	4.70247	4,491,400	12.78	0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Put			3,672.40000	3.67240	4,062,710	12.78	0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Call			4,738.20000	4.73820	4,525,580	12.79	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040 On 03/11/2022 Bond Future	11.41	Put			3,644.06000	3.64406	4,032,820	12.79		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Call			4,666.85000	4.66685	4,457,330	12.77		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Put			3,700.92000	3.70092	4,092,780	12.77		0.00	0	
Total R2040 Option										0.00	0	4,98
Total For R2040										3,451,827.60	40	90,40
R2044 On 03/02/2022 Bond Future			10.79512	83.12282	10.70240	83.79076		14.01		498,736.92	6	54,08
R2044 On 05/05/2022 Bond Future			10.96976	84.11676	10.87328	84.79375		13.31		0.00	0	5,70
R2044 On 04/08/2022 Bond Future			11.15883	80.69414	11.05837	81.37923		13.60		0.00	0	
R2044 On 03/11/2022 Bond Future			11.33392	81.74511	11.22951	82.43915		13.27		0.00	0	
Total R2044 Future										498,736.92	6	59,78
R2044 On 03/02/2022 Bond Future	11.59	Call			6,525.61000	6.52561	6,024,590	15.85		0.00	0	
R2044 On 03/02/2022 Bond Future	11.59	Put			479.09000	0.47909	646,010	15.85		0.00	0	
R2044 On 03/02/2022 Bond Future	11.60	Call			6,581.54000	6.58154	6,078,430	15.87		0.00	0	
R2044 On 03/02/2022 Bond Future	11.60	Put			471.12000	0.47112	635,950	15.87		0.00	0	
R2044 On 03/02/2022 Bond Future	11.61	Call			6,637.53000	6.63753	6,132,350	15.90		0.00	0	
R2044 On 03/02/2022 Bond Future	11.61	Put			463.30000	0.46330	626,060	15.90		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Call			7,827.89000	7.82789	7,463,220	15.49		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Put			890.00000	0.89000	1,202,320	15.49		0.00	0	
R2044 On 05/05/2022 Bond Future	11.91	Call			7,725.20000	7.72520	7,364,790	15.44		0.00	0	
R2044 On 05/05/2022 Bond Future	11.91	Put			909.38000	0.90938	1,225,960	15.44		0.00	0	
R2044 On 05/05/2022 Bond Future	11.92	Call			7,776.53000	7.77653	7,413,900	15.46		0.00	0	
R2044 On 05/05/2022 Bond Future	11.92	Put			899.63000	0.89963	1,213,990	15.46		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Put			3,485.01000	3.48501	4,018,000	13.69		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Call			3,738.22000	3.73822	3,583,740	13.70		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Put			3,453.15000	3.45315	3,983,760	13.70		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Call			3,665.46000	3.66546	3,515,460	13.68		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Put			3,517.13000	3.51713	4,052,220	13.68		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Call			3,701.76000	3.70176	3,549,660	13.69		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			4,839.39000	4.83939	4,532,420	13.40		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			3,711.26000	3.71126	4,098,330	13.40		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			4,875.46000	4.87546	4,567,380	13.41		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			3,681.98000	3.68198	4,067,940	13.41		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Call			4,803.12000	4.80312	4,497,900	13.39		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Put			3,740.43000	3.74043	4,129,250	13.39		0.00	0	
Total R2044 Option										0.00	0	
Total For R2044										498,736.92	6	59,78
R2048 On 03/02/2022 Bond Future			10.73656	86.59036	10.64883	87.24349		13.76		16,711,939.48	193	179,18
R2048 On 05/05/2022 Bond Future			10.90015	83.20979	10.80890	83.87171		13.76		0.00	0	2,00
R2048 On 04/08/2022 Bond Future			11.07519	84.15536	10.98024	84.82527		13.34		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2048 On 03/11/2022 Bond Future			11.24642	80.83417	11.14765	81.51283		13.71	0.00	0	
Total R2048 Future									16,711,939.48	193	181,22
R2048 On 03/02/2022 Bond Future	9.80	Call			280.90000	0.28090	205,420	12.39	0.00	0	
R2048 On 03/02/2022 Bond Future	9.80	Put			7,090.16000	7.09016	7,667,810	12.39	0.00	0	
R2048 On 03/02/2022 Bond Future	10.00	Call			482.37000	0.48237	408,570	12.67	0.00	0	1,30
R2048 On 03/02/2022 Bond Future	10.00	Put			5,603.29000	5.60329	6,182,620	12.67	0.00	0	
R2048 On 03/02/2022 Bond Future	10.20	Call			850.96000	0.85096	728,750	12.94	0.00	0	90
R2048 On 03/02/2022 Bond Future	10.40	Put			3,270.77000	3.27077	3,748,220	13.26	0.00	0	
R2048 On 03/02/2022 Bond Future	10.50	Call			1,684.96000	1.68496	1,481,430	13.43	0.00	0	
R2048 On 03/02/2022 Bond Future	10.50	Put			2,813.67000	2.81367	3,263,270	13.43	0.00	0	
R2048 On 03/02/2022 Bond Future	10.70	Call			2,433.15000	2.43315	2,152,990	13.69	0.00	0	1,30
R2048 On 03/02/2022 Bond Future	10.70	Put			2,051.12000	2.05112	2,424,090	13.69	0.00	0	
R2048 On 03/02/2022 Bond Future	10.90	Put			1,459.73000	1.45973	1,768,390	13.99	0.00	0	
R2048 On 03/02/2022 Bond Future	11.00	Call			3,783.14000	3.78314	3,409,650	14.15	0.00	0	10
R2048 On 03/02/2022 Bond Future	11.00	Put			1,221.39000	1.22139	1,501,030	14.15	0.00	0	
R2048 On 03/02/2022 Bond Future	11.47	Call			6,306.32000	6.30632	5,838,070	15.30	0.00	0	
R2048 On 03/02/2022 Bond Future	11.47	Put			525.33000	0.52533	710,210	15.30	0.00	0	
R2048 On 03/02/2022 Bond Future	10.40	Call			1,368.72000	1.36872	1,193,040	13.26	0.00	0	10
R2048 On 03/02/2022 Bond Future	10.20	Put			4,336.84000	4.33684	4,867,760	12.94	0.00	0	
R2048 On 03/02/2022 Bond Future	11.48	Call			6,363.11000	6.36311	5,892,990	15.32	0.00	0	
R2048 On 03/02/2022 Bond Future	11.48	Put			516.09000	0.51609	699,100	15.32	0.00	0	
R2048 On 03/02/2022 Bond Future	11.49	Call			6,420.06000	6.42006	5,947,970	15.35	0.00	0	
R2048 On 03/02/2022 Bond Future	11.49	Put			507.12000	0.50712	688,160	15.35	0.00	0	
R2048 On 03/02/2022 Bond Future	10.90	Call			3,306.13000	3.30613	2,961,660	13.99	0.00	0	90
R2048 On 05/05/2022 Bond Future	11.80	Call			7,659.46000	7.65946	7,331,810	15.77	0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Put			939.84000	0.93984	1,274,110	15.77	0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Call			7,712.02000	7.71202	7,382,210	15.80	0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Put			929.57000	0.92957	1,261,680	15.80	0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Call			7,606.93000	7.60693	7,281,460	15.75	0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Put			950.22000	0.95022	1,286,670	15.75	0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			3,707.79000	3.70779	4,183,660	13.32	0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Call			3,743.04000	3.74304	3,546,670	13.33	0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Put			3,673.73000	3.67373	4,147,270	13.33	0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Call			3,780.15000	3.78015	3,581,440	13.34	0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Put			3,639.93000	3.63993	4,111,130	13.34	0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			3,706.09000	3.70609	3,512,050	13.32	0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			4,851.26000	4.85126	4,564,420	13.76	0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			3,808.64000	3.80864	4,200,460	13.76	0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			4,888.49000	4.88849	4,600,220	13.77	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
R2048	On	03/11/2022	Bond Future	11.31	Put			3,778.27000	3.77827	4,168,660	13.77	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			4,925.83000	4.92583	4,636,130	13.77	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			3,748.11000	3.74811	4,137,070	13.77	0.00	0	
Total R2048 Option												0.00	0	4,66
Total For R2048												16,711,939.48	193	185,82
R209	On	03/02/2022	Bond Future			10.34187	72.17569	10.28035	72.52879		12.85	50,017,753.17	693	20,1'
R209	On	05/05/2022	Bond Future			10.51170	69.89663	10.44779	70.25479		12.76	0.00	0	5,36
R209	On	04/08/2022	Bond Future			10.69119	70.69203	10.62489	71.05460		12.40	0.00	0	
R209	On	03/11/2022	Bond Future			10.86675	68.46866	10.79795	68.83601		12.67	0.00	0	
Total R209 Future												50,017,753.17	693	25,51
R209	On	03/02/2022	Bond Future	11.02	Call			4,547.24000	4.54724	4,342,670	14.26	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put			462.89000	0.46289	611,420	14.26	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call			4,591.74000	4.59174	4,385,640	14.29	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put			454.51000	0.45451	601,510	14.29	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call			4,636.34000	4.63634	4,428,700	14.31	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put			446.28000	0.44628	591,740	14.31	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call			5,955.24000	5.95524	5,775,730	14.25	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put			726.27000	0.72627	904,920	14.25	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call			8,385.85000	8.38585	8,143,920	15.34	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put			376.08000	0.37608	492,310	15.34	0.00	0	12,06
R209	On	05/05/2022	Bond Future	9.75	Call			821.65000	0.82165	764,760	11.76	0.00	0	8,52
R209	On	05/05/2022	Bond Future	9.75	Put			4,906.64000	4.90664	5,207,910	11.76	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Call			3,357.33000	3.35733	3,211,380	13.04	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put			1,686.34000	1.68634	1,898,550	13.04	0.00	0	12,06
R209	On	05/05/2022	Bond Future	11.44	Call			5,996.77000	5.99677	5,816,330	14.27	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put			717.48000	0.71748	895,200	14.27	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call			6,038.22000	6.03822	5,856,980	14.29	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put			708.66000	0.70866	885,580	14.29	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put			3,025.03000	3.02503	3,281,150	12.25	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call			2,806.46000	2.80646	2,698,190	12.26	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			2,998.35000	2.99835	3,252,650	12.26	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call			2,749.93000	2.74993	2,644,820	12.24	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put			3,052.15000	3.05215	3,309,610	12.24	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call			2,778.01000	2.77801	2,671,560	12.25	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call			4,026.81000	4.02681	3,883,440	12.89	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put			2,851.12000	2.85112	3,075,100	12.89	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			4,056.71000	4.05671	3,913,190	12.90	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put			2,828.74000	2.82874	3,052,570	12.90	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call			3,997.01000	3.99701	3,853,790	12.88	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	03/11/2022	Bond Future	11.01	Put			2,873.65000	2.87365	3,097,780	12.88	0.00	0	
Total R209 Option												0.00	0	32,62
Total For R209												50,017,753.17	693	58,13
R210	On	03/02/2022	Bond Future			213.19960	213.19960	213.50949	213.50949			0.00	0	1,38
R210	On	05/05/2022	Bond Future			212.94635	212.94635	213.26249	213.26249			0.00	0	10
R210	On	04/08/2022	Bond Future			215.54333	215.54333	215.86334	215.86334			0.00	0	
R210	On	03/11/2022	Bond Future			215.35306	215.35306	215.67787	215.67787			0.00	0	
Total R210 Future												0.00	0	1,48
Total For R210												0.00	0	1,48
R213	On	03/02/2022	Bond Future			9.81797	86.45279	9.72061	86.96636		9.96	0.00	0	20,72
R213	On	05/05/2022	Bond Future			10.01556	83.95351	9.91381	84.47425		9.83	0.00	0	
R213	On	04/08/2022	Bond Future			10.23111	84.91112	10.12476	85.43836		9.55	0.00	0	
R213	On	03/11/2022	Bond Future			10.44616	82.47890	10.33496	83.01291		9.57	0.00	0	
Total R213 Future												0.00	0	20,72
R213	On	03/02/2022	Bond Future	8.63	Call			116.75000	0.11675	68,490	8.86	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			6,157.10000	6.15710	6,622,410	8.86	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			190.54000	0.19054	123,100	8.88	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			5,253.54000	5.25354	5,699,670	8.88	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			467.66000	0.46766	391,700	9.32	0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Put			1,519.70000	1.51970	1,819,100	9.97	0.00	0	10
R213	On	03/02/2022	Bond Future	9.98	Put			1,062.00000	1.06200	1,295,340	10.17	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			549.86000	0.54986	475,320	9.40	0.00	0	40
R213	On	03/02/2022	Bond Future	9.22	Put			3,255.77000	3.25577	3,694,800	9.40	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call			1,245.40000	1.24540	1,089,780	9.81	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			1,994.32000	1.99432	2,352,270	9.81	0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Call			1,727.97000	1.72797	1,513,800	9.97	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			758.46000	0.75846	955,070	10.41	0.00	0	20
R213	On	03/02/2022	Bond Future	9.96	Call			2,353.86000	2.35386	2,079,520	10.15	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			1,098.33000	1.09833	1,337,560	10.15	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			2,387.41000	2.38741	2,110,200	10.16	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			1,079.96000	1.07996	1,316,320	10.16	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			2,421.32000	2.42132	2,141,090	10.17	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			291.85000	0.29185	412,760	11.16	0.00	0	20
R213	On	03/02/2022	Bond Future	10.00	Call			2,489.61000	2.48961	2,203,700	10.19	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			1,026.66000	1.02666	1,254,320	10.19	0.00	0	40
R213	On	03/02/2022	Bond Future	10.15	Call			3,021.49000	3.02149	2,708,060	10.39	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			786.68000	0.78668	986,820	10.39	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call			3,095.48000	3.09548	2,778,520	10.41	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Put			3,560.82000	3.56082	3,998,430	9.32	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
R213	On	03/02/2022	Bond Future	10.25	Call			3.39837000	3.39837	3,067,570	10.52	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			654.17000	0.65417	836,940	10.52	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call			4,828.70000	4.82870	4,447,030	11.05	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			333.70000	0.33370	465,600	11.05	0.00	0	4
R213	On	03/02/2022	Bond Future	10.67	Call			5,131.11000	5.13111	4,738,450	11.16	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			4,619.07000	4.61907	4,295,660	10.50	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			944.26000	0.94426	1,141,590	10.50	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call			4,546.14000	4.54614	4,223,830	10.47	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put			968.36000	0.96836	1,166,790	10.47	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			4,582.57000	4.58257	4,259,800	10.49	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put			956.25000	0.95625	1,154,220	10.49	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			3,261.52000	3.26152	3,661,830	9.31	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			2,105.58000	2.10558	1,976,900	9.32	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put			3,234.22000	3.23422	3,632,780	9.32	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call			2,058.68000	2.05868	1,933,790	9.30	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put			3,288.71000	3.28871	3,691,060	9.30	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call			2,082.20000	2.08220	1,955,270	9.31	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			3,295.75000	3.29575	3,017,170	9.65	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			3,030.88000	3.03088	3,286,310	9.65	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			3,321.83000	3.32183	3,041,630	9.66	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put			3,008.95000	3.00895	3,262,760	9.66	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call			3,270.10000	3.27010	2,992,820	9.65	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			3,053.27000	3.05327	3,310,000	9.65	0.00	0	
Total R213 Option												0.00	0	2,85
Total For R213												0.00	0	23,57
R214	On	03/02/2022	Bond Future			10.76870	68.61441	10.68127	69.12614		13.88	10,703,847.96	156	20,05
R214	On	05/05/2022	Bond Future			10.93460	66.15434	10.84386	66.67302		13.85	3,969,260.40	60	4
R214	On	04/08/2022	Bond Future			11.11184	66.90590	11.01766	67.43085		13.46	0.00	0	
R214	On	03/11/2022	Bond Future			11.28533	64.49592	11.18760	65.02775		13.83	0.00	0	
Total R214 Future												14,673,108.36	216	20,55
R214	On	03/02/2022	Bond Future	11.39	Call			4,509.58000	4.50958	4,153,200	15.16	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put			533.67000	0.53367	689,020	15.16	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call			4,553.76000	4.55376	4,195,760	15.19	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put			524.47000	0.52447	678,200	15.19	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call			4,597.94000	4.59794	4,238,420	15.21	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put			515.34000	0.51534	667,550	15.21	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call			5,758.02000	5.75802	5,501,960	15.68	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put			854.70000	0.85470	1,117,320	15.68	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call			5,676.16000	5.67616	5,422,830	15.64	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	05/05/2022	Bond Future	11.73	Put		874.71000	0.87471	1,140,060	15.64	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		5,717.06000	5.71706	5,462,300	15.66	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		864.64000	0.86464	1,128,560	15.66	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		3,039.36000	3.03936	3,465,950	13.44	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		2,856.72000	2.85672	2,756,100	13.45	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		3,012.17000	3.01217	3,436,500	13.45	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		2,798.55000	2.79855	2,702,230	13.43	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		3,066.76000	3.06676	3,495,390	13.43	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		2,827.57000	2.82757	2,729,210	13.44	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		3,955.74000	3.95574	3,711,030	13.92	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		3,075.79000	3.07579	3,362,910	13.92	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		3,985.31000	3.98531	3,739,530	13.93	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		3,051.79000	3.05179	3,337,840	13.93	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		3,926.27000	3.92627	3,682,640	13.91	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		3,099.95000	3.09995	3,388,150	13.91	0.00	0	
Total R214 Option											0.00	0	
Total For R214											14,673,108.36	216	20,52
Total for Bond											580,701,344.54	5,825	1,118,80
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33A Future											0.00	0	
Total For ES33A											0.00	0	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 03/02/2022 GOVI			809.56800	809.56800	814.31800	814.31800				24,287,040.00	3	98
GOVI On 05/05/2022 GOVI			819.23500	819.23500	824.04600	824.04600				0.00	0	
GOVI On 04/08/2022 GOVI			828.92500	828.92500	833.79200	833.79200				0.00	0	
GOVI On 03/11/2022 GOVI			839.30500	839.30500	844.23500	844.23500				0.00	0	
Total GOVI Future										24,287,040.00	3	98
GOVI On 03/02/2022 GOVI	792.74	Call			215,780.00000	21.57800	168,280,000			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			215,680.00000	21.56800	168,180,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Call			215,580.00000	21.55800	168,080,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			357,960.00000	35.79600	309,850,000			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			358,160.00000	35.81600	310,050,000			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			358,060.00000	35.80600	309,950,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intert
GOVI	On	04/08/2022	GOVI	819.28	Call		145,120.00000	14.51200	96,450,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call		145,320.00000	14.53200	96,650,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Call		145,220.00000	14.52200	96,550,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call		238,150.00000	23.81500	188,850,000		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		238,050.00000	23.80500	188,750,000		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		238,250.00000	23.82500	188,950,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											24,287,040.00	3	96
Total for GOVI											24,287,040.00	3	96
AL37	On	03/02/2022	Index Future			801.55200	801.55200	805.72600	805.72600		0.00	0	
AL37	On	05/05/2022	Index Future			811.12300	811.12300	815.35100	815.35100		0.00	0	
AL37	On	04/08/2022	Index Future			820.71700	820.71700	824.99400	824.99400		0.00	0	
AL37	On	03/11/2022	Index Future			830.99400	830.99400	835.32700	835.32700		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	03/02/2022	Index Future			924.18700	924.18700	929.59900	929.59900		0.00	0	
AL7T	On	05/05/2022	Index Future			935.22300	935.22300	940.70300	940.70300		0.00	0	
AL7T	On	04/08/2022	Index Future			946.28500	946.28500	951.83000	951.83000		0.00	0	
AL7T	On	03/11/2022	Index Future			958.13400	958.13400	963.75100	963.75100		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	03/02/2022	Index Future			820.41800	820.41800	825.20700	825.20700		0.00	0	19
ALBI	On	05/05/2022	Index Future			830.21500	830.21500	835.06500	835.06500		0.00	0	2
ALBI	On	04/08/2022	Index Future			840.03500	840.03500	844.94200	844.94200		0.00	0	
ALBI	On	03/11/2022	Index Future			850.55400	850.55400	855.52400	855.52400		0.00	0	
Total ALBI Future											0.00	0	22
Total For ALBI											0.00	0	22
IGOV	On	03/02/2022	Index Future			300.60100	300.60100	299.72200	299.72200		3,006,010.00	1	41
IGOV	On	05/05/2022	Index Future			304.26400	304.26400	303.37600	303.37600		0.00	0	
IGOV	On	04/08/2022	Index Future			307.93500	307.93500	307.03600	307.03600		0.00	0	
IGOV	On	03/11/2022	Index Future			311.86200	311.86200	310.95300	310.95300		0.00	0	
Total IGOV Future											3,006,010.00	1	45
Total For IGOV											3,006,010.00	1	45

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total for Index										3,006,010.00	1	71
JIBAR f On 17/11/2021 Jibar Future			3.69500	96.30500	3.69500	96.30500				0.00	0	50,00
JIBAR f On 15/12/2021 Jibar Future			3.96500	96.03500	3.96500	96.03500				0.00	0	
JIBAR f On 19/01/2022 Jibar Future			4.02000	95.98000	4.02000	95.98000				0.00	0	
JIBAR f On 16/02/2022 Jibar Future			4.33000	95.67000	4.33000	95.67000				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.37500	95.62500	4.37500	95.62500				0.00	0	
JIBAR f On 20/04/2022 Jibar Future			4.67000	95.33000	4.67000	95.33000				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.98000	95.02000	4.98000	95.02000				0.00	0	
JIBAR f On 21/09/2022 Jibar Future			5.33500	94.66500	5.33500	94.66500				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			5.82500	94.17500	5.82500	94.17500				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			6.14000	93.86000	6.14000	93.86000				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			6.52500	93.47500	6.52500	93.47500				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			6.80500	93.19500	6.80500	93.19500				0.00	0	
Total Jibar Future										0.00	0	50,14
Total For JIBAR FUTURE										0.00	0	50,14
Total for Jibar										0.00	0	50,14
5Y STN On 21/12/2021 Interest Rate Swap			90.70000	90.70000	90.70000	90.70000				0.00	0	
Total 5Y STND Future										0.00	0	5
Total For 5Y STND										0.00	0	5
Total for Interest Rate Swap										0.00	0	5
Total for Derivatives :										607,994,394.54	5,829	1,170,70
ABCPI3 On 07/12/2023 Spot Bond			2.56000	320.93955	2.56000	320.74116				10,240,000,000,000.00	4,000,000,000	2,191,000,00
Total ABCPI3 SPOT										10,240,000,000,000.00	4,000,000,000	2,191,000,00
Total For ABCPI3										10,240,000,000,000.00	4,000,000,000	2,191,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.86314				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.12382				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	103.61736	9.65000	103.53735				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			10.80000	93.06186	10.80000	94.81140				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABF007 On 01/12/2030 Spot Bond					0.00000	101.16648				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.87586				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.16758				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.83588				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.90461				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.59176				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.76631				0.00	0	10,200,00
Total ABFN22 SPOT										0.00	0	10,200,00
Total For ABFN22										0.00	0	10,200,00
ABFN23 On 25/05/2027 Spot Bond					0.00000	104.31609				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	102.07957				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	103.49565				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN28 On 29/08/2023 Spot Bond					0.00000	101.61994				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN29 On 29/08/2025 Spot Bond					0.00000	101.72097				0.00	0	
Total ABFN29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.67604				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	99.96669				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.63953				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.18847				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.22433				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.74348				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	99.92103				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.37882				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.24701				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	101.10782				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.30202				0.00	1,070,000,000	1,070,000,000
Total ABFN40 SPOT										0.00	1,070,000,000	1,070,000,000
Total For ABFN40										0.00	1,070,000,000	1,070,000,000
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.12520				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.41283				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.39376				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.40472				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.41260				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.65662				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.98308				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	101.03224				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.71942				0.00	1,400,000,000	700,000,000
Total ABFN49 SPOT										0.00	1,400,000,000	700,000,000
Total For ABFN49										0.00	1,400,000,000	700,000,000
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.55517				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	100.67202				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.45365				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.31416				0.00	12,200,000,000	6,100,000,000
Total ABJ01 SPOT										0.00	12,200,000,000	6,100,000,000
Total For ABJ01										0.00	12,200,000,000	6,100,000,000
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.98513				0.00	2,000,000,000	1,000,000,000
Total ABJ02 SPOT										0.00	2,000,000,000	1,000,000,000
Total For ABJ02										0.00	2,000,000,000	1,000,000,000
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.16641				0.00	0	500,000,000
Total ABJ03 SPOT										0.00	0	500,000,000
Total For ABJ03										0.00	0	500,000,000
ABK12 On 20/05/2022 Spot Bond					0.00000	100.55733				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.26000	7.26000	7.26000	144.73948			2,904,000,000,000.00		400,000,000	200,000,000
Total ABKI04 SPOT									2,904,000,000,000.00		400,000,000	200,000,000
Total For ABKI04									2,904,000,000,000.00		400,000,000	200,000,000
ABKI04 On 13/03/2024 Spot Bond			100.00000	27.22772	100.00000	27.03428				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.01000	3.01000	3.01000	153.19117				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.80000	3.80000	3.80000	201.98011				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.56500	4.56500	4.56500	228.86827				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.91500	6.91500	6.91500	102.56713				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.84500	7.84500	7.84500	115.11113				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.07500	102.27776	5.07500	102.21524				0.00	0	
Total ABS13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.44500	104.21161	5.44500	104.16523			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.34000	110.51386	7.34000	110.44786			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.11000	111.90920	8.11000	111.83549			0.00	0	
Total ABS17 SPOT									0.00	0	
Total For ABS17									0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.88500	108.22422	5.88500	108.17221			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.10000	104.30837	8.10000	104.23975		1,620,000,000,000.00	200,000,000	200,000,000	
Total ABS7 SPOT								1,620,000,000,000.00	200,000,000	200,000,000	
Total For ABS7								1,620,000,000,000.00	200,000,000	200,000,000	
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.00879	100.00000	11.92835		0.00	0	0	
Total ABS7/R186 SPOT								0.00	0	0	
Total For ABS7/R186								0.00	0	0	
ABS12 On 07/12/2023 Spot Bond			1.88000	325.14449	1.88000	324.96141		0.00	0	0	
Total ABS12 SPOT								0.00	0	0	
Total For ABS12								0.00	0	0	
ABS14 On 31/01/2022 Spot Bond			1.40500	176.07508	1.40500	175.98269		0.00	0	0	
Total ABS14 SPOT								0.00	0	0	
Total For ABS14								0.00	0	0	
ABX01 On 10/07/2024 Spot Bond			10.72000	10.72000	10.72000	104.15662		8,576,000,000,000.00	800,000,000	400,000,000	
Total ABX01 SPOT								8,576,000,000,000.00	800,000,000	400,000,000	
Total For ABX01								8,576,000,000,000.00	800,000,000	400,000,000	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.93055		0.00	0	0	
Total ACL097 SPOT								0.00	0	0	
Total For ACL097								0.00	0	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.90172		0.00	0	0	
Total ACL098 SPOT								0.00	0	0	
Total For ACL098								0.00	0	0	
ACL148 On 20/12/2021 Spot Bond					0.00000	100.87028		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 ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL18€ On 20/09/2022 Spot Bond					0.00000	100.59457				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.89911				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.89911				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.92367				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL20€ On 20/12/2022 Spot Bond					0.00000	100.92367				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL20€ On 30/01/2023 Spot Bond					0.00000	167.04742				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL20€ On 14/02/2023 Spot Bond					0.00000	170.28584				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL21€ On 20/12/2023 Spot Bond					0.00000	100.85297				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.85247				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.02454				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.07259				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGL01 On 29/11/2023 Spot Bond					0.00000	102.48406				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.87114				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	99.71063				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.09992				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	105.94225				0.00	0	400,000,0€
Total AGT02 SPOT										0.00	0	400,000,0€
Total For AGT02										0.00	0	400,000,0€
AGT03 On 05/06/2025 Spot Bond					0.00000	104.25327				0.00	400,000,000	200,000,0€
Total AGT03 SPOT										0.00	400,000,000	200,000,0€
Total For AGT03										0.00	400,000,000	200,000,0€
AGT04 On 27/10/2025 Spot Bond					0.00000	104.02940				0.00	2,400,000,000	1,200,000,0€
Total AGT04 SPOT										0.00	2,400,000,000	1,200,000,0€
Total For AGT04										0.00	2,400,000,000	1,200,000,0€
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.36565				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.37906				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.14500	99.51343	8.14500	100.85067				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.39936				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.46697				0.00	0	
Total AH2C11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.55129				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.31816				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.19936				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			6.60500	107.63193	6.60500	107.57493				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.12177				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.26586				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.35452				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.29737				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.33270				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.70245				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.26577				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.35441				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.97465				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.34159				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.17713				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.31010				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.27686				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.39873				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.35663				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.15178				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.04107				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.68500	105.91034	7.68500	105.84454				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.10500	106.84647	8.10500	106.77729				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIR05 On 29/05/2030 Spot Bond			11.53500	96.41029	11.53500	96.32219				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.82500	180.95191	5.82500	180.79220				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.14564				0.00	0	20,000,00
Total APF06 SPOT										0.00	0	20,000,00
Total For APF06										0.00	0	20,000,00
APF07 On 25/06/2023 Spot Bond					0.00000	100.74090				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.29251				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.93694				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.01415				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.44785				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.07695				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF17 On 21/01/2022 Spot Bond					0.00000	100.36062				0.00	0	
Total APF17 SPOT										0.00	0	
Total For APF17										0.00	0	
ASN02: On 07/12/2033 Spot Bond			4.91500	244.40852	4.91500	244.21119				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			4.93000	221.31155	4.93000	221.13256				0.00	0	
Total ASN037 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
Total For ASN037									0.00	0	
ASN13: On 31/01/2022 Spot Bond			2.38000	175.71473	2.38000	175.60857			0.00	0	
Total ASN137 SPOT									0.00	0	
Total For ASN137									0.00	0	
ASN14: On 31/01/2022 Spot Bond			2.42500	175.69815	2.42500	175.59133			0.00	0	
Total ASN149 SPOT									0.00	0	
Total For ASN149									0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.67000	192.27196	4.67000	192.12007			0.00	0	
Total ASN154 SPOT									0.00	0	
Total For ASN154									0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000			0.00	0	
Total ASN172 SPOT									0.00	0	
Total For ASN172									0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000			0.00	0	
Total ASN176 SPOT									0.00	0	
Total For ASN176									0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000			0.00	0	
Total ASN177 SPOT									0.00	0	
Total For ASN177									0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.99872			0.00	0	
Total ASN181 SPOT									0.00	0	
Total For ASN181									0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.71082			0.00	0	
Total ASN194 SPOT									0.00	0	
Total For ASN194									0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.03000	110.17748	5.03000	110.08776			0.00	0	
Total ASN195 SPOT									0.00	0	
Total For ASN195									0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.77936			0.00	0	
Total ASN196 SPOT									0.00	0	
Total For ASN196									0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.79121			0.00	0	
Total ASN203 SPOT									0.00	0	
Total For ASN203									0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.86939			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN204 On 24/08/2025 Spot Bond					0.00000	105.93935				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN209 On 29/08/2022 Spot Bond					0.00000	101.11938				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN214 On 20/06/2023 Spot Bond					0.00000	100.99585				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN264 On 20/06/2023 Spot Bond					0.00000	100.78220				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	99.95660				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN278 On 20/08/2048 Spot Bond					0.00000	99.84982				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN279 On 21/08/2023 Spot Bond					0.00000	99.85361				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	100.98364				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	100.73082				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN291 On 20/12/2023 Spot Bond					0.00000	100.84431				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	101.27333				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN31: On 31/03/2029 Spot Bond			4.43500	4.43500	4.43500	105.88331				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.07500	5.07500	5.07500	97.94357				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.79923				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.91352				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.01727				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.09768				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.14000	108.66412	5.14000	108.57466				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.85870				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.77931				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.83247				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.82262				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.82262				0.00	0	
Total ASN358 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.15807				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.98851				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.80670				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.83701				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.40336				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.89857				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.89857				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.46150				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.81392				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	99.86643				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.85440				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.80815				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.95240				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2021 Spot Bond					0.00000	101.00504				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	104.40820				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.72973				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.75322				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	101.00563				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.62159				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.50642				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.35938				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.36278				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	102.58509				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	102.16430				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.19314				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.22627				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.81856				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.14964				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	119.28049				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	102.11056				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.81573				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.80086				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.80086				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.79452				0.00	0	
Total ASN507 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.54000	101.45735	9.54000	101.37987				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.72000	101.08655	8.72000	101.01586				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.27000	99.71079	9.27000	99.63676				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.27000	99.71079	9.27000	99.63676				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	102.62126	9.10000	102.54684				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	103.17671	11.05000	103.08627				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	103.16249	11.00000	103.07248				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	103.02026	10.50000	102.93435				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	103.02026	10.50000	102.93435				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.67949				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.15804				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.69604				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	103.04872	10.60000	102.96198				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	102.01493	10.47000	102.92605				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	103.03449	10.55000	102.94817				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.12598				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.30312				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.06544				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.41562				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.77934				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.83820				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	99.95000				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 13/02/2022 Spot Bond					0.00000	99.95680				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58(On 14/03/2022 Spot Bond					0.00000	101.10864				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58(On 18/03/2024 Spot Bond					0.00000	102.18961				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59(On 31/01/2022 Spot Bond			9.22000	102.61411	9.22000	102.53789				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59(On 11/04/2023 Spot Bond					0.00000	100.47178				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59(On 17/04/2023 Spot Bond					0.00000	100.44249				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60(On 24/04/2023 Spot Bond					0.00000	100.29492				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60(On 23/04/2026 Spot Bond					0.00000	100.28664				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60(On 28/02/2031 Spot Bond					0.00000	101.42854				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60(On 31/01/2030 Spot Bond					0.00000	100.15548				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61(On 31/01/2030 Spot Bond					0.00000	100.19178				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61(On 31/03/2022 Spot Bond					0.00000	100.88699				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61(On 06/05/2024 Spot Bond					0.00000	100.07209				0.00	0	
Total ASN613 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.85691				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.62828				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.01943				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.81020				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 25/11/2021 Spot Bond					0.00000	101.08371				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.47975				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.64028				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.93804				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.03289				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.22464				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.15717				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.06781				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	100.53828				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN646 On 31/03/2032 Spot Bond					0.00000	100.81896				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN658 On 12/11/2021 Spot Bond					0.00000	101.14021				0.00	0	
Total ASN659 SPOT										0.00	0	
Total For ASN659										0.00	0	
ASN659 On 11/02/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN660 On 15/11/2021 Spot Bond					0.00000	101.14810				0.00	0	
Total ASN662 SPOT										0.00	0	
Total For ASN662										0.00	0	
ASN662 On 15/11/2021 Spot Bond					0.00000	101.16575				0.00	0	
Total ASN663 SPOT										0.00	0	
Total For ASN663										0.00	0	
ASN663 On 15/11/2021 Spot Bond					0.00000	101.15807				0.00	0	
Total ASN664 SPOT										0.00	0	
Total For ASN664										0.00	0	
ASN664 On 27/02/2023 Spot Bond					0.00000	101.24645				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN665 On 19/11/2021 Spot Bond					0.00000	101.10034				0.00	0	
Total ASN666 SPOT										0.00	0	
Total For ASN666										0.00	0	
ASN666 On 19/08/2025 Spot Bond					0.00000	99.88725				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667 On 18/11/2021 Spot Bond					0.00000	101.11329				0.00	0	
Total ASN668 SPOT										0.00	0	
Total For ASN668										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN66: On 02/04/2026 Spot Bond					0.00000	100.65724				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 23/11/2021 Spot Bond					0.00000	101.03576				0.00	0	
Total ASN670 SPOT										0.00	0	
Total For ASN670										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.73302				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 26/11/2021 Spot Bond					0.00000	101.00972				0.00	0	
Total ASN680 SPOT										0.00	0	
Total For ASN680										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.98823				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.03145				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	103.55389				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.45785				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.79446				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.21563				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.18205				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.60060				0.00	0	
Total ASN694 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.17461				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.50648				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.97726				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.76445				0.00	820,000,000	410,000,00
Total ASN703 SPOT										0.00	820,000,000	410,000,00
Total For ASN703										0.00	820,000,000	410,000,00
ASN70: On 09/11/2026 Spot Bond					0.00000	100.04840				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN70: On 05/01/2022 Spot Bond					0.00000	100.62005				0.00	0	
Total ASN708 SPOT										0.00	0	
Total For ASN708										0.00	0	
ASN71: On 10/01/2022 Spot Bond					0.00000	100.61242				0.00	0	
Total ASN712 SPOT										0.00	0	
Total For ASN712										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	99.93055				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	99.87765				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.86839				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.96130				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.53411				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN717 On 30/09/2024 Spot Bond					0.00000	100.59727				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN718 On 30/12/2021 Spot Bond					0.00000	100.52069				0.00	0	
Total ASN719 SPOT										0.00	0	
Total For ASN719										0.00	0	
ASN719 On 12/06/2024 Spot Bond					0.00000	100.52316				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN721 On 15/10/2022 Spot Bond					0.00000	100.43109				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN724 On 20/01/2022 Spot Bond					0.00000	100.32030				0.00	0	
Total ASN725 SPOT										0.00	0	
Total For ASN725										0.00	0	
ASN725 On 19/01/2022 Spot Bond					0.00000	100.33094				0.00	40,000,000,000	20,000,000,000
Total ASN726 SPOT										0.00	40,000,000,000	20,000,000,000
Total For ASN726										0.00	40,000,000,000	20,000,000,000
ASN726 On 05/06/2023 Spot Bond					0.00000	100.28354				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN733 On 31/07/2026 Spot Bond					0.00000	100.17582				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN735 On 28/02/2026 Spot Bond					0.00000	100.19585				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN736 On 31/03/2026 Spot Bond					0.00000	100.20814				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
BAW21 On 24/03/2022 Spot Bond			3.92900	103.21426	3.92900	103.18140				3,536,100,000,000.00	900,000,000	900,000,000
Total BAW21 SPOT										3,536,100,000,000.00	900,000,000	900,000,000
Total For BAW21										3,536,100,000,000.00	900,000,000	900,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW21 On 24/03/2022 Spot Bond			9.30000	101.31735	9.30000	101.24242				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	102.08956				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.25322				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	99.85827				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.94444				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.59968				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.87000	99.28177	6.87000	99.22651				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.69155				0.00	0	1,200,000,0€
Total BAW34 SPOT										0.00	0	1,200,000,0€
Total For BAW34										0.00	0	1,200,000,0€
BAW35 On 18/02/2022 Spot Bond					0.00000	100.01369				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	99.29121				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.83585				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.97321				0.00	0	
Total BAYA64 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA64										0.00	0	
BAYA64 On 31/03/2023 Spot Bond			8.80500	8.80500	8.80500	104.34600				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA67 On 31/03/2026 Spot Bond			11.33000	11.33000	11.33000	104.28218				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA72 On 31/03/2022 Spot Bond					0.00000	100.89221				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA73 On 01/07/2024 Spot Bond					0.00000	98.91662				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	100.85956				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.85978				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	100.87239				0.00	0	260,000,00
Total BAYA77 SPOT										0.00	0	260,000,00
Total For BAYA77										0.00	0	260,000,00
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.19530				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.00241				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.97433				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.03160				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.00179				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.03087				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.97239				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.03069				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.06341				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.24143				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.00190				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	101.13769				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.20906				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.94420				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	100.97291				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.94380				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB1: On 30/09/2023 Spot Bond					0.00000	101.17614				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1: On 30/09/2023 Spot Bond					0.00000	101.58173				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1: On 30/09/2024 Spot Bond					0.00000	101.20549				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1: 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	
BAYB1: On 30/09/2022 Spot Bond					0.00000	101.17691				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1: On 30/09/2022 Spot Bond					0.00000	101.62854				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2: On 30/06/2023 Spot Bond					0.00000	101.23522				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	101.17646				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD030: On 18/04/2028 Spot Bond			8.27500	8.27500	8.27500	99.78683				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21: On 05/08/2033 Spot Bond					0.00000	100.12454				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.60644				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.05553				0.00	0	
Total BDX33 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	99.95620				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.08659				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.95308				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.70605				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.59500	105.56147	7.59500	105.49627				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.40215				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.91835				0.00	0	10,000,00
Total BGL15 SPOT										0.00	0	10,000,00
Total For BGL15										0.00	0	10,000,00
BGL16 On 25/05/2022 Spot Bond					0.00000	101.63569				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.53333				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.12426				0.00	0	20,000,00
Total BGL18 SPOT										0.00	0	20,000,00
Total For BGL18										0.00	0	20,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	105.14883				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.15893				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.53084				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	99.96425				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.44995				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.34500	106.02471	6.34500	105.97073				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.93901				0.00	700,000,000	700,000,000
Total BID12 SPOT										0.00	700,000,000	700,000,000
Total For BID12										0.00	700,000,000	700,000,000
BID13 On 14/06/2024 Spot Bond					0.00000	100.47053				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.40155				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.26566				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.25061				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.55335				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.85900				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0: On 05/01/2025 Spot Bond					0.00000	98.47100				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0: On 03/01/2025 Spot Bond					0.00000	67.86100				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0: On 06/07/2026 Spot Bond					0.00000	54.16900				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1: On 01/12/2021 Spot Bond					0.00000	100.93020				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BNPP1: On 18/02/2022 Spot Bond					0.00000	99.92636				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1: On 27/03/2022 Spot Bond					0.00000	100.57845				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.28464				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	99.92206				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	99.63726				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.33801				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.39333				0.00	0	
Total BPPF23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.13856				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.54647				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.12877				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.13364				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	101.08233				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.16299				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.11780				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	0.00000				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	100.69720				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	98.80109				0.00	0	20,000,00
Total CBL29 SPOT										0.00	0	20,000,00
Total For CBL29										0.00	0	20,000,00
CBL30 On 02/11/2024 Spot Bond					0.00000	100.13769				0.00	0	1,170,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CBL30 SPOT										0.00	0	1,170,000,00
Total For CBL30										0.00	0	1,170,000,00
CCT01 On 23/06/2023 Spot Bond			7.85000	111.94503	7.85000	111.87440				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.02000	113.14914	8.02000	113.07623				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.62000	109.07626	8.62000	108.99999				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.04000	10.04000	10.04000	103.50476				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.20420				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.08351				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.55200				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.66293				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.39829				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.42239				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	108.36555	4.77000	105.56600				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.58038				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.37500	108.33672	7.37500	108.27172				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	110.86976	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	100.08518				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.29269				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	105.62945				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	100.73365	10.98000	100.64446				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 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	
CLN384 On 20/09/2024 Spot Bond			6.50000	116.01095	6.50000	110.70800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	104.89600				0.00	0	
Total CLN385 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	100.84428				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	99.95459				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	99.95500				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45 On 31/01/2022 Spot Bond			2.35000	175.72579	2.35000	175.62005				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.71000	141.22777	5.71000	141.10512				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			6.15000	139.37016	6.15000	139.24428				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45 On 20/12/2021 Spot Bond					0.00000	101.44800				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN45 On 17/11/2021 Spot Bond					0.00000	99.92339				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN45 On 29/11/2021 Spot Bond					0.00000	101.24489				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN46 On 29/11/2021 Spot Bond					0.00000	101.23398				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN46 On 13/03/2022 Spot Bond			6.80500	102.76226	6.80500	102.70605				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46 On 14/03/2022 Spot Bond					0.00000	101.14041				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	100.83023				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.90850				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN469 On 19/11/2022 Spot Bond					0.00000	99.87662				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 29/11/2021 Spot Bond			100.00000	100.82283	100.00000	100.03102				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN477 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	
CLN480 On 02/12/2021 Spot Bond					0.00000	101.18918				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			6.30000	104.52331	6.30000	104.46937				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 28/07/2022 Spot Bond			6.60500	104.43321	6.60500	104.37791				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	100.90241				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.98718				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	101.24889				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN496 On 04/09/2024 Spot Bond			7.00500	109.65676	7.00500	109.59420				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.96502				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.54088				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.57114				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.03063				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	100.75641				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.16092				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.89060				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	96.09267				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	101.65138	9.96000	101.56952				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	100.43026	10.01000	100.34945				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.35477				0.00	0	
Total CLN518 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	103.59873	9.60000	98.82195				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.94519				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	101.17702				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	101.67870	9.20000	101.60293				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.94647				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.62106				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	100.99161				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.55357				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	101.25885				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.94519				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.91651				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.41985				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.50000	105.93287	9.50000	105.85275				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.43661				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.28543				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.47786				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	145.46400				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	101.17842				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	101.46692				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.97000	106.31515	8.97000	106.23912				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			9.02000	104.28021	9.02000	104.20400				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.11000	103.53148	9.11000	103.45507				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	310.74241				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN55: On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55: On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55: On 15/11/2023 Spot Bond					0.00000	99.95321				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55: On 12/11/2023 Spot Bond					0.00000	99.99990				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55: On 24/11/2024 Spot Bond					0.00000	101.28371				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55: On 17/01/2024 Spot Bond					0.00000	100.52856				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56: On 20/12/2023 Spot Bond				100.00000	0.00000	121.52800				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56: On 11/02/2026 Spot Bond					0.00000	100.01491				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56: On 12/11/2025 Spot Bond			10.19000	99.99449	10.19000	99.90342				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56: On 12/11/2025 Spot Bond			8.97000	104.00256	8.97000	103.92696				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56: On 08/02/2024 Spot Bond					0.00000	100.06360				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56: On 21/02/2024 Spot Bond					0.00000	99.86509				0.00	0	
Total CLN565 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.83041				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.07647				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.01398				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			9.20000	102.63840	9.20000	102.56192				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	99.99990				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.01406				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.92223				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.00292				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.40272				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.65617				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.02915				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	101.10764				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	101.07422				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.36568				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	101.06286				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.21075				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.00977				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.84929				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.83719				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.87072				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.67783				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.13000	143.91535	4.13000	116.61718				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.26184				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN59 On 27/06/2022 Spot Bond					0.00000	100.69953				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	101.26184				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	104.27501				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59 On 02/04/2026 Spot Bond					0.00000	100.61907				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59 On 10/12/2024 Spot Bond					0.00000	100.92037				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.83719				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.83719				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	102.32933				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	100.10014				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2022 Spot Bond					0.00000	100.00003				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	102.02886				0.00	0	
Total CLN606 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN606										0.00	0	
CLN60: On 17/01/2024 Spot Bond					0.00000	100.41693				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60: On 22/08/2024 Spot Bond					0.00000	101.25461				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60: On 30/04/2023 Spot Bond			9.32000	100.40122	9.32000	100.32587				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	100.27339				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	101.84295				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN61: On 07/03/2025 Spot Bond					0.00000	101.03538				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN61: On 22/08/2022 Spot Bond					0.00000	101.21036				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN61: On 30/11/2021 Spot Bond					0.00000	101.09276				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN61: On 30/09/2022 Spot Bond					0.00000	100.65107				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN61: On 20/12/2029 Spot Bond					0.00000	96.79800				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN61: On 20/12/2024 Spot Bond					0.00000	102.28871				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.38947				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	101.06038				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.22436				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.22363				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.28495				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	96.24500				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.29030				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.58500	105.47405	6.58500	105.41836			22,389,000,000.00	3,400,000,000.00	1,700,000,000.00	
Total CLN625 SPOT									22,389,000,000.00	3,400,000,000.00	1,700,000,000.00	
Total For CLN625									22,389,000,000.00	3,400,000,000.00	1,700,000,000.00	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.52623			0.00	0	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	89.81834			0.00	0	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			11.75500	65.10087	11.75500	86.25706			0.00	0	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN629 On 20/11/2022 Spot Bond					0.00000	101.27514				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.67000	101.71823	9.67000	101.63996				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.51926				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	101.24368				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.65347				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	100.11125				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	103.41516				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.19923				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.51228				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2022 Spot Bond					0.00000	101.53169				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.65181				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.36816				0.00	0	
Total CLN643 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	101.20588				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.82127				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2022 Spot Bond					0.00000	100.22241				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.82271				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.67288				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	101.13773				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.51228				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	101.20980				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	101.51228				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 CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	99.97100				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.02455				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.65741				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.49332				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	100.31300				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	99.78200				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	117.57800				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	140.19500				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.51884				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.74093				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.81921				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	104.40966				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.47991				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN67(On 27/02/2023 Spot Bond					0.00000	101.26329				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.67506				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67(On 09/03/2022 Spot Bond					0.00000	100.98363				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN67(On 31/01/2025 Spot Bond			4.25785	147.57020	4.25785	119.83606				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67(On 31/01/2025 Spot Bond			4.25785	147.57020	4.25785	119.83684				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67(On 19/08/2025 Spot Bond					0.00000	101.70994				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67(On 19/08/2025 Spot Bond					0.00000	101.80294				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67(On 21/12/2026 Spot Bond					0.00000	100.82860				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68(On 28/02/2023 Spot Bond					0.00000	101.48390				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	101.74016				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68(On 07/12/2023 Spot Bond					0.00000	100.95430				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68(On 21/06/2023 Spot Bond					0.00000	100.79190				0.00	0	
Total CLN683 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 CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.81456				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	100.25836				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	100.97007				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	100.96986				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	100.84983				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2022 Spot Bond					0.00000	100.73655				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.84997				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	99.89951				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.90520				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN69 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.35752				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	104.16131				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70 On 28/02/2023 Spot Bond					0.00000	101.01702				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.01267				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	84.93841				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.43071				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	86.48124				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.84944				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.91242				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.82988				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.88865				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.13534				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.81459				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	99.99990				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN714 On 21/06/2025 Spot Bond					0.00000	100.83554				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.83554				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.83554				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	81.91311				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.82240				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	80.89599				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.22290				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.97588				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.94332				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.76620				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.76620				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.76620				0.00	0	
Total CLN726 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN726										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	100.78035				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	100.78035				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	100.78035				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	84.48096				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	85.53651				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	86.18612				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN73: On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN73: On 11/09/2026 Spot Bond					0.00000	100.83877				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN73: On 12/09/2022 Spot Bond					0.00000	100.00006				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN73: On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	95.15293				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN73: On 20/06/2023 Spot Bond					0.00000	100.93815				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN73: On 20/12/2023 Spot Bond					0.00000	100.98136				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	109.45400				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.75994				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	101.48902				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.86443				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.15426				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	97.83950				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.46888				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	101.40599				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2021 Spot Bond					0.00000	100.84991				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.18639				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN75(On 11/09/2026 Spot Bond					0.00000	100.90424				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75(On 01/10/2026 Spot Bond					0.00000	100.61396				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75(On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN75(On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN75(On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.07477				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75(On 31/01/2030 Spot Bond					0.00000	99.56368				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN75(On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN75(On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN75(On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN75(On 20/06/2026 Spot Bond					0.00000	101.42129				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76(On 20/06/2026 Spot Bond					0.00000	101.37860				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76(On 22/04/2026 Spot Bond					0.00000	100.54842				0.00	0	
Total CLN761 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For 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	100.18852				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.27906				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	93.44229				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.07477				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.87476				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			6.85500	6.85500	6.85500	100.14018				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	81.48457				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	87.83737				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.56914				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.19367				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			6.81000	6.81000	6.81000	113.69606				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	100.06378				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN777 On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		900,000,000,000,000.00		9,000,000,000	9,000,000,000	
Total CLN777 SPOT								10,000,000,000,000.00		9,000,000,000	9,000,000,000	
Total For CLN777								10,000,000,000,000.00		9,000,000,000	9,000,000,000	
CLN778 On 31/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		950,000,000,000,000.00		9,500,000,000	9,500,000,000	
Total CLN778 SPOT								10,000,000,000,000.00		9,500,000,000	9,500,000,000	
Total For CLN778								10,000,000,000,000.00		9,500,000,000	9,500,000,000	
CLN81 On 18/04/2028 Spot Bond			8.27500	99.85354	8.27500	99.78683				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.90500	111.60053	7.90500	111.52964				0.00	0	13,000,000,000
Total COJ05 SPOT										0.00	0	13,000,000,000
Total For COJ05										0.00	0	13,000,000,000
COJ08 On 22/06/2026 Spot Bond			10.22000	108.99137	10.22000	108.90236				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.89500	112.01798	6.89500	111.95574				0.00	0	31,300,000,000
Total COJG01 SPOT										0.00	0	31,300,000,000
Total For COJG01										0.00	0	31,300,000,000
COT01 On 03/04/2023 Spot Bond			7.44000	103.21644	7.44000	103.15432				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.03000	93.18402	12.03000	93.09435				0.00	0	100,000,000
Total COT02 SPOT										0.00	0	100,000,000
Total For COT02										0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COT03 On 05/06/2028 Spot Bond			10.62000	98.82164	10.62000	98.73786				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			9.80500	9.80500	9.80500	108.02945				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.42053				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.26006				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	101.03214				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.99432				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	99.86352				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	100.86023				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.37000	9.37000	9.37000	102.56438				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.27548				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	99.85173				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.87500	105.92797	6.87500	105.86961				0.00	0	
Total DV23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For DV23									0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	43.73537	100.00000	43.44720			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	43.73537	100.00000	43.44720			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			7.38500	107.03625	7.38500	106.97299			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	102.31489	9.69000	102.23599			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.31489	9.69000	102.23599			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.71000	94.67724	11.71000	94.58945			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	102.41161	10.10000	102.32938			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.41161	10.10000	102.32938			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	101.10251			0.00	0	
Total DVF21 SPOT									0.00	0	
Total For DVF21									0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.60153			0.00	0	
Total DVF22 SPOT									0.00	0	
Total For DVF22									0.00	0	
DVF22B On 29/08/2022 Spot Bond					0.00000	100.96127			0.00	0	1,500,000.00
Total DVF22B SPOT									0.00	0	1,500,000.00
Total For DVF22B									0.00	0	1,500,000.00
DVF22C On 24/10/2022 Spot Bond					0.00000	100.39217			0.00	0	
Total DVF22C SPOT									0.00	0	
Total For DVF22C									0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.07237			0.00	0	
Total DVF24 SPOT									0.00	0	
Total For DVF24									0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.54599			0.00	0	1,000,000.00
Total DVF25 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 DVF25										0.00	0	1,000,000.00
DVF26 On 02/04/2026 Spot Bond					0.00000	96.36598				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.12836				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.18584				0.00	0	180,000.00
Total DVFB25 SPOT										0.00	0	180,000.00
Total For DVFB25										0.00	0	180,000.00
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.45540				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.14056				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.93552				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.14829				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.15547				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	99.83280				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.44500	103.04571	5.44500	103.00042				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.91500	108.11131	6.91500	108.05042				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.17500	110.02705	5.17500	109.93540				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.03000	97.80986	5.03000	97.73021				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	137.98990	2.25000	137.90821				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.98000	147.07241	3.98000	146.96414				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.95200	133.64395	3.95200	133.54658				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.99500	130.66314	3.99500	130.56749				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.86500	113.45962	4.86500	113.36846				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.00000	99.96414	5.00000	99.88296				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	137.98990	2.25000	137.90821				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	174.61432				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	171.81954				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	132.99013				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	131.92499				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	129.90225				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	120.69809				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	121.97951				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	116.85565				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	118.81454				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.70500	101.04044	9.70500	100.96111				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.42500	11.42500	11.42500	93.77998				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.47500	11.47500	11.47500	98.35405				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.77000	9.77000	9.77000	104.74123				0.00	0	
Total EMM06 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.77000	9.77000	9.77000	105.29516				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.46000	11.46000	11.46000	78.98219				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.75500	10.75500	10.75500	103.99674				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.46000	11.46000	11.46000	98.88364				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.06560				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.96329				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.91215				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.88787				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.05908				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.13126				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.17820				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.02625				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC4 On 10/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC4 On 12/03/2022 Spot Bond					0.00000	100.87966				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EPFC5 On 10/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		51,040,000,000,000.00		510,400,000	16,282,000,00	
Total EPFC50 SPOT								51,040,000,000,000.00		510,400,000	16,282,000,00	
Total For EPFC50								51,040,000,000,000.00		510,400,000	16,282,000,00	
EQT00 On 03/06/2022 Spot Bond					0.00000	101.01079				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	101.03942				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.37635				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	100.99765				0.00	0	40,000,00
Total EQT005 SPOT										0.00	0	40,000,00
Total For EQT005										0.00	0	40,000,00
EQT00 On 30/10/2023 Spot Bond					0.00000	100.15697				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	100.75730				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	100.52192				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00 On 11/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT01(On 12/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B(On 17/05/2022 Spot Bond					0.00000	99.93023				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B(On 17/08/2022 Spot Bond					0.00000	99.93356				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C(On 17/05/2022 Spot Bond					0.00000	99.92485				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C(On 17/08/2022 Spot Bond					0.00000	99.93288				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2(On 17/08/2022 Spot Bond					0.00000	99.92951				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2(On 17/05/2022 Spot Bond					0.00000	99.93468				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2(On 17/08/2022 Spot Bond					0.00000	99.93626				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2(On 17/08/2023 Spot Bond					0.00000	99.92615				0.00	4,200,000,000	2,100,000,000
Total ERSA28 SPOT										0.00	4,200,000,000	2,100,000,000
Total For ERSA28										0.00	4,200,000,000	2,100,000,000
ES23(On 25/01/2023 Spot Bond			6.23500	107.31717	6.23500	107.26347				0.00	0	3,850,000,000
Total ES23 SPOT										0.00	0	3,850,000,000
Total For ES23										0.00	0	3,850,000,000
ES23/R(On 25/01/2023 Spot Bond			10.00000	103.04169	10.00000	102.95976				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26(On 02/04/2026 Spot Bond			8.77000	97.64684	8.77000	97.57779			18,538,313,656,000.00		2,113,832,800	8,630,000,000
Total ES26 SPOT									18,538,313,656,000.00		2,113,832,800	8,630,000,000

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 ES26									18,538,313,656,000.00	2,113,832,800	8,630,000,00
ES26/R On 02/04/2026 Spot Bond			7.85000	100.93510	7.85000	100.87106			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.13000	77.68102	11.06500	77.96290			39,170,574,744,000.00	3,519,368,800	4,471,584,40
Total ES33 SPOT									19,170,574,744,000.00	3,519,368,800	4,471,584,40
Total For ES33									19,170,574,744,000.00	3,519,368,800	4,471,584,40
ES33/R On 15/09/2033 Spot Bond			7.50000	101.24842	7.50000	101.18666			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.67500	75.95697	11.58500	76.44199			38,222,191,745,000.00	3,273,849,400	9,450,000,00
Total ES42 SPOT									18,222,191,745,000.00	3,273,849,400	9,450,000,00
Total For ES42									18,222,191,745,000.00	3,273,849,400	9,450,000,00
ES42/R On 25/04/2042 Spot Bond			8.50000	100.48140	8.50000	100.41249			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	100.94496			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.80061			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.85868			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.97352			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.86106			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	99.95902			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.95693			0.00	0	

Contract 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	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.21684				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.67356				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	99.87579				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.10960				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.11716				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.13954				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	101.74797				0.00	30,000,000	30,000,000
Total FRB21 SPOT										0.00	30,000,000	30,000,000
Total For FRB21										0.00	30,000,000	30,000,000
FRB22 On 08/12/2022 Spot Bond					0.00000	104.20317				0.00	0	10,000,000
Total FRB22 SPOT										0.00	0	10,000,000
Total For FRB22										0.00	0	10,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	102.62378				0.00	0	140,000,000
Total FRB23 SPOT										0.00	0	140,000,000
Total For FRB23										0.00	0	140,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	103.24998				0.00	0	400,000,000
Total FRB24 SPOT										0.00	0	400,000,000
Total For FRB24										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
FRB25 On 19/09/2024 Spot Bond					0.00000	104.71701				0.00	5,450,000,000	12,725,000,000
Total FRB25 SPOT										0.00	5,450,000,000	12,725,000,000
Total For FRB25										0.00	5,450,000,000	12,725,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	101.65362				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.47000	107.19538	9.47000	107.11411				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.77490				0.00	200,000,000	100,000,000
Total FRB28 SPOT										0.00	200,000,000	100,000,000
Total For FRB28										0.00	200,000,000	100,000,000
FRB29 On 19/04/2026 Spot Bond					0.00000	101.82420				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.27000	100.17543	8.27000	100.10854				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.81000	175.92522	1.81000	175.82709				0.00	0	67,000,000
Total FRBI22 SPOT										0.00	0	67,000,000
Total For FRBI22										0.00	0	67,000,000
FRBI23 On 07/12/2023 Spot Bond			2.34000	322.29219	2.34000	322.09869				0.00	0	50,000,000
Total FRBI23 SPOT										0.00	0	50,000,000
Total For FRBI23										0.00	0	50,000,000
FRBI25 On 31/01/2025 Spot Bond			3.02500	3.02500	3.02500	153.12071				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.79000	202.24216	3.79000	202.09675				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.38000	4.38000	4.38000	106.27484				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.01500	5.01500	5.01500	219.37685				0.00	0	30,000,000
Total FRBI33 SPOT										0.00	0	30,000,000

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 FRBI33										0.00	0	30,000,00
FRBI46 On 31/03/2046 Spot Bond			5.34000	91.64073	5.34000	91.56340				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.26000	94.28075	5.26000	94.20224				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			7.01000	7.01000	7.01000	81.77273				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			7.08000	7.08000	7.08000	80.95446				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			4.31000	4.31000	4.31000	147.22510				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	97.22642				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.46000	175.68524	2.46000	175.57794				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.32000	175.36871	3.32000	175.24938				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.92979				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.00577				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC267 On 06/08/2023 Spot Bond					0.00000	101.45349				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC271 On 30/01/2023 Spot Bond					0.00000	100.22622				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC272 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.70706				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC279 On 21/11/2022 Spot Bond					0.00000	101.21038				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC280 On 20/12/2023 Spot Bond					0.00000	100.93810				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC282 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	114.42969				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC284 On 11/11/2024 Spot Bond					0.00000	100.01930				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC285 On 20/12/2022 Spot Bond					0.00000	100.85880				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC286 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	112.40750				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC289 On 20/12/2022 Spot Bond					0.00000	100.81832				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC290 On 20/06/2022 Spot Bond					0.00000	101.56989				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29(On 14/05/2024 Spot Bond					0.00000	99.95626				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	99.95546				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	101.20690				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	101.82433				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	102.09593				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.38180				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	100.07445				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	101.08694				0.00	380,000,000	190,000,00
Total FRC306 SPOT										0.00	380,000,000	190,000,00
Total For FRC306										0.00	380,000,000	190,000,00
FRC30(On 31/05/2024 Spot Bond					0.00000	102.77457				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	100.80096				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	100.92068				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	101.01013				0.00	0	
Total FRC313 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	101.03118				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.98200				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.22908				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.90914				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	101.00991				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	101.16826				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.93059				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.57663				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	101.74964				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	100.59732				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	101.13070				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.05881				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33(On 15/10/2022 Spot Bond					0.00000	100.41589				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33(On 31/05/2024 Spot Bond					0.00000	101.72305				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33(On 25/04/2023 Spot Bond					0.00000	102.42180				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(On 07/12/2023 Spot Bond					0.00000	101.42804				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	101.68632				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	101.19442				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	100.82153				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 15/10/2022 Spot Bond					0.00000	100.44624				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(On 20/12/2025 Spot Bond					0.00000	101.08467				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	101.63581				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.43564				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34(On 31/07/2023 Spot Bond					0.00000	100.32520				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(On 31/07/2022 Spot Bond					0.00000	100.29858				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond					0.00000	101.24229				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(On 02/05/2023 Spot Bond					0.00000	100.56645				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	100.33050				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35(On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	100.33087				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	100.34495				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	100.34587				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35(On 31/01/2022 Spot Bond					0.00000	100.20061				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35(On 14/11/2022 Spot Bond					0.00000	100.18901				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	100.42055				0.00	0	
Total FRC360 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.23440				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2022 Spot Bond					0.00000	100.65829				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	100.01423				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	101.70223				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	102.00567				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	101.36151				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	101.33397				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	102.35105				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	102.35806				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.32501				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.32355				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	102.42259				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	100.76417				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	101.20642				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	101.19958				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.83259				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	100.90347				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 16/12/2021 Spot Bond					0.00000	100.62321				0.00	0	
Total FRC380 SPOT										0.00	0	
Total For FRC380										0.00	0	
FRC380 On 20/12/2026 Spot Bond					0.00000	100.14155				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.10000	3.10000	3.10000	175.33331				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			3.04000	3.04000	3.04000	175.35622				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			3.05000	3.05000	3.05000	175.35239				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.57000	102.95846	4.57000	102.87775				0.00	0	20,000,00
Total FRI33 SPOT										0.00	0	20,000,00
Total For FRI33										0.00	0	20,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRI38 On 31/01/2038 Spot Bond			4.88000	112.28219	4.88000	112.19209				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.34328				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.28788				0.00	590,000,000	295,000,000
Total FRJ22 SPOT										0.00	590,000,000	295,000,000
Total For FRJ22										0.00	590,000,000	295,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.94257				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.65395				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.58885				0.00	0	340,000,000
Total FRJ25 SPOT										0.00	0	340,000,000
Total For FRJ25										0.00	0	340,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.73080				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.06511				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.72963				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.82012				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.74208				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10(On 15/01/2024 Spot Bond			4.44800	4.44800	4.44800	99.41963				0.00	0	
Total FRS100 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 FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.85000	4.85000	4.85000	112.61872				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.82806				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.24950				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.99000	110.73408	4.99000	110.64425				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.86500	222.66564	4.86500	222.48670				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.13000	108.80065	5.13000	108.71118				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.89500	4.89500	4.89500	221.86047				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.86000	149.36636	3.86000	149.25863				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	130.54065	3.70500	130.44813				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.93000	111.57531	4.93000	111.48533				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.01500	219.55592	5.01500	219.37685				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.06500	218.53106	5.06500	218.35198				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.39000	121.50899	3.39000	151.41812				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.09500	217.91895	5.09500	217.73985				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.13000	108.80065	5.13000	108.71118				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.48000	194.37626	4.48000	194.22568				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.88000	99.11034	5.88000	99.02294				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.37000	195.60653	4.37000	195.45674				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.43000	194.93437	4.43000	194.78414				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.60500	207.82584	5.60500	207.64656				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.83000	99.72291	5.83000	99.63537				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.13000	5.13000	5.13000	108.71118				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.11000	109.07436	5.11000	108.98484				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS137 On 31/03/2028 Spot Bond			4.24000	197.07196	4.24000	196.92311				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.37500	212.30544	5.37500	212.12621				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.37000	195.60653	4.37000	195.45674				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.37000	195.60653	4.37000	195.45674				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			3.77100	202.46383	3.77100	202.31857				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			4.16000	148.00957	4.16000	147.89927				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS147 On 31/01/2022 Spot Bond			2.16000	175.79591	2.16000	175.69285				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.72000	191.72254	4.72000	191.57030				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			4.76000	191.28427	4.76000	191.13179				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			4.13000	148.14459	4.13000	148.03455				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.23500	197.12859	4.23500	196.97975				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			4.77000	4.77000	4.77000	191.02233				0.00	0	
Total FRS153 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS153										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	5.98174				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.37495				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.41227				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	100.82999				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.77800				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	212.23959				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	149.91627				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	191.05187				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	40.17526				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.09541				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	100.10961				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20(On 12/08/2025 Spot Bond					0.00000	99.99997				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20` On 06/08/2025 Spot Bond					0.00000	101.20378				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20(On 14/10/2025 Spot Bond					0.00000	100.45744				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20(On 18/11/2024 Spot Bond					0.00000	101.26106				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21(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	
FRS21(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	
FRS21(On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22(On 20/12/2024 Spot Bond					0.00000	100.72152				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22` On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22(On 06/07/2022 Spot Bond					0.00000	101.05830				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22(On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS224 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	
FRS225 On 21/12/2027 Spot Bond					0.00000	100.82153				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS227 On 31/07/2022 Spot Bond					0.00000	100.37368				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS230 On 14/08/2027 Spot Bond					0.00000	99.95389				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS232 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS233 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS234 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS235 On 31/03/2032 Spot Bond					0.00000	103.71082				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS237										0.00	0	
FRS23 On 13/10/2023 Spot Bond					0.00000	111.94795				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24 On 31/03/2032 Spot Bond					0.00000	103.25231				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	101.67693				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	77.32376				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	101.61809				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	119.03388				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 20/12/2021 Spot Bond					0.00000	100.54810				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	100.60777				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS24 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25 On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.17889				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS251 On 31/01/2022 Spot Bond					0.00000	100.17927				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS252 On 22/02/2024 Spot Bond					0.00000	103.60487				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 31/01/2022 Spot Bond					0.00000	100.17813				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS254 On 02/03/2024 Spot Bond					0.00000	100.98786				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS256 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	115.96508				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 24/03/2022 Spot Bond					0.00000	101.47176				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS259 On 25/03/2024 Spot Bond					0.00000	101.09723				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	101.42645				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS26: On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS26: On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS26: On 31/03/2032 Spot Bond					0.00000	100.78406				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26: On 22/06/2026 Spot Bond					0.00000	116.10533				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26: On 31/03/2031 Spot Bond					0.00000	100.78997				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26: On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27: On 05/07/2022 Spot Bond					0.00000	113.85078				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27: On 14/07/2022 Spot Bond					0.00000	100.98232				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27: On 21/07/2022 Spot Bond					0.00000	108.78951				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27: On 31/03/2032 Spot Bond					0.00000	100.78523				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27: On 18/08/2022 Spot Bond					0.00000	101.19697				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS27: On 26/11/2021 Spot Bond					0.00000	100.87670				0.00	0	
Total FRS275 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 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	100.00000				0.00	0	
Total FRS277 SPOT										0.00	0	
Total For FRS277										0.00	0	
FRS277 On 30/09/2024 Spot Bond					0.00000	100.98817				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.14412				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	101.10586				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	100.49389				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 13/01/2022 Spot Bond					0.00000	100.26943				0.00	0	
Total FRS283 SPOT										0.00	0	
Total For FRS283										0.00	0	
FRS283 On 28/02/2031 Spot Bond			9.33500	9.33500	9.33500	102.96379				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			9.33500	9.33500	9.33500	102.96379				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.28046				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 14/02/2022 Spot Bond					0.00000	102.45583				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS287 SPOT										0.00	0	
Total For FRS287										0.00	0	
FRS287 On 13/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	30,000,000.00
Total FRS288 SPOT										0.00	0	30,000,000.00
Total For FRS288										0.00	0	30,000,000.00
FRS36 On 07/12/2023 Spot Bond			2.14000	2.14000	2.14000	323.33930				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.88000	325.14449	1.88000	324.96141				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.88000	1.88000	1.88000	324.96141				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.40000	176.07693	1.40000	175.98461				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.40000	176.07693	1.40000	175.98461				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.12283				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.83000	104.03233	4.83000	103.94925				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.38500	71.02733	4.38500	110.46711				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.28000	3.28000	3.28000	151.92886				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.56000	3.56000	3.56000	150.63279				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS90 On 07/12/2023 Spot Bond			2.94000	2.94000	2.94000	318.41387				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.47500	5.47500	5.47500	104.36446			17,301,000,000,000.00		3,160,000,000	2,980,000,000
Total FRX23 SPOT									17,301,000,000,000.00		3,160,000,000	2,980,000,000
Total For FRX23									17,301,000,000,000.00		3,160,000,000	2,980,000,000
FRX24 On 10/12/2024 Spot Bond			6.87000	115.20175	6.87000	115.13799				0.00	0	59,100,000
Total FRX24 SPOT										0.00	0	59,100,000
Total For FRX24										0.00	0	59,100,000
FRX25 On 26/07/2025 Spot Bond			7.25000	110.92622	7.25000	110.86183				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.72000	108.27849	7.72000	108.21092				0.00	0	11,999,071,600
Total FRX26 SPOT										0.00	0	11,999,071,600
Total For FRX26										0.00	0	11,999,071,600
FRX27 On 07/03/2027 Spot Bond			7.83000	112.01282	7.83000	111.94155				0.00	0	200,000,000
Total FRX27 SPOT										0.00	0	200,000,000
Total For FRX27										0.00	0	200,000,000
FRX28 On 26/07/2028 Spot Bond			8.28000	112.36956	8.28000	112.29526				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.85500	107.95372	8.85500	107.87749				0.00	0	40,000,000
Total FRX30 SPOT										0.00	0	40,000,000
Total For FRX30										0.00	0	40,000,000
FRX31 On 21/02/2031 Spot Bond			9.08500	104.75655	9.08500	104.68069				0.00	0	1,620,000,000
Total FRX31 SPOT										0.00	0	1,620,000,000
Total For FRX31										0.00	0	1,620,000,000
FRX32 On 31/03/2032 Spot Bond			9.08000	110.85377	9.08000	110.77267				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.36500	80.01335	10.36500	79.94674				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	101.02704				0.00	0	110,199,000
Total FS6A2 SPOT										0.00	0	110,199,000

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 FS6A2										0.00	0	110,199,00
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.38891				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.16989				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.11239				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.15147				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.16296				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2022 Spot Bond					0.00000	100.35941				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A On 20/10/2024 Spot Bond					0.00000	100.37805				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.40247				0.00	0	240,000,00
Total FST3A3 SPOT										0.00	0	240,000,00
Total For FST3A3										0.00	0	240,000,00
FST3A On 20/10/2026 Spot Bond					0.00000	100.41466				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.82931				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.17450				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	101.11186				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.16524				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.12359				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.18239				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.65633				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.98000	113.67733	3.98000	113.59404				0.00	0	110,000,00
Total GRL35 SPOT										0.00	0	110,000,00
Total For GRL35										0.00	0	110,000,00
GRT07 On 21/02/2024 Spot Bond					0.00000	100.63331				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.42500	107.42796	6.42500	107.37197				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.15889				0.00	5,600,000,000	2,800,000,00
Total GRT19 SPOT										0.00	5,600,000,000	2,800,000,00
Total For GRT19										0.00	5,600,000,000	2,800,000,00
GRT20 On 03/04/2024 Spot Bond					0.00000	101.26267				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.87000	107.43536	6.87000	107.37558				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.39354				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT23 On 16/10/2024 Spot Bond					0.00000	101.25248				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.88540				0.00	0	1,260,000,00
Total GRT24G SPOT										0.00	0	1,260,000,00
Total For GRT24G										0.00	0	1,260,000,00
GRT25 On 09/03/2025 Spot Bond					0.00000	101.36325				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.74347				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.27513				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.83274				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.57662				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.48177				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.03652				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.08938				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.92313				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.05609				0.00	0	
Total GRT34 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 GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.58759				0.00	0	1,000,000,00
Total GRT36 SPOT										0.00	0	1,000,000,00
Total For GRT36										0.00	0	1,000,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.63224				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.14958				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.11442				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.43532				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	99.86325				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.66043				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.30922				0.00	320,000,000	160,000,00
Total GRT47 SPOT										0.00	320,000,000	160,000,00
Total For GRT47										0.00	320,000,000	160,000,00
GRT48 On 22/04/2026 Spot Bond					0.00000	100.52118				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.67340				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.85463				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.27704				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.77942				0.00	780,000,000	390,000,00
Total H12T3 SPOT										0.00	780,000,000	390,000,00
Total For H12T3										0.00	780,000,000	390,000,00
H12T4 On 28/09/2022 Spot Bond					0.00000	100.56578				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	101.00647				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.06132				0.00	0	1,390,000,00
Total HILB08 SPOT										0.00	0	1,390,000,00
Total For HILB08										0.00	0	1,390,000,00
HILB09 On 29/03/2025 Spot Bond					0.00000	99.26819				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.67661				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.09003				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.97451				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.95327				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.67559				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
HPF12 On 31/03/2024 Spot Bond					0.00000	100.63451			0.00	0	
Total HPF12 SPOT									0.00	0	
Total For HPF12									0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.62285			0.00	0	
Total HPF13 SPOT									0.00	0	
Total For HPF13									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.48000	321.43056	2.48000	321.23395			1,388,800,000.00	560,000,000	280,000,000
Total HWAY23 SPOT									1,388,800,000.00	560,000,000	280,000,000
Total For HWAY23									1,388,800,000.00	560,000,000	280,000,000
HWAY2 On 07/12/2024 Spot Bond			2.83000	2.83000	2.83000	326.39365			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.14000	103.48210	10.14000	103.39869			0.00	0	1,000,000,000
Total HWAY30 SPOT									0.00	0	1,000,000,000
Total For HWAY30									0.00	0	1,000,000,000
HWAY3 On 28/02/2033 Spot Bond			4.90000	77.69782	4.90000	102.44130			0.00	0	10,000,000,000
Total HWAY33 SPOT									0.00	0	10,000,000,000
Total For HWAY33									0.00	0	10,000,000,000
HWAY3 On 31/07/2034 Spot Bond			10.96500	91.04636	10.96500	90.96717			369,184,971,000.00	33,669,400	3,646,834,700
Total HWAY34 SPOT									369,184,971,000.00	33,669,400	3,646,834,700
Total For HWAY34									369,184,971,000.00	33,669,400	3,646,834,700
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.71264	100.00000	11.63548			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.06500	90.00335	11.06500	89.92437			0.00	0	6,300,000,000
Total HWAY35 SPOT									0.00	0	6,300,000,000
Total For HWAY35									0.00	0	6,300,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.71096	100.00000	11.63380			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	100.55048			0.00	0	15,240,000,000
Total HWF11 SPOT									0.00	0	15,240,000,000
Total For HWF11									0.00	0	15,240,000,000
HWF12 On 29/07/2022 Spot Bond					0.00000	100.35487			0.00	0	
Total HWF12 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 HWF12									0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	101.04667			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.70000	154.75303	2.71000	154.60830			270,266,220,000,000.00	100,098,600,000	376,889,507,60
Total I2025 SPOT									0,266,220,000,000.00	100,098,600,000	376,889,507,60
Total For I2025									0,266,220,000,000.00	100,098,600,000	376,889,507,60
I2029 On 31/03/2029 Spot Bond			3.45000	113.22559	3.51000	112.68918			282,504,340,200,000.00	81,885,316,000	241,489,756,40
Total I2029 SPOT									2,504,340,200,000.00	81,885,316,000	241,489,756,40
Total For I2029									2,504,340,200,000.00	81,885,316,000	241,489,756,40
I2033 On 28/02/2033 Spot Bond			4.05000	108.33598	4.07000	108.04298			107,482,737,375,000.00	26,538,947,500	231,875,464,50
Total I2033 SPOT									17,482,737,375,000.00	26,538,947,500	231,875,464,50
Total For I2033									17,482,737,375,000.00	26,538,947,500	231,875,464,50
I2038 On 31/01/2038 Spot Bond			4.20500	122.36966	4.23000	121.88569			465,456,147,826,000.00	110,691,117,200	329,729,603,90
Total I2038 SPOT									5,456,147,826,000.00	110,691,117,200	329,729,603,90
Total For I2038									5,456,147,826,000.00	110,691,117,200	329,729,603,90
I2046 On 31/03/2046 Spot Bond			4.34000	107.87216	4.34000	107.78981			1,355,509,596,000.00	312,329,400	338,779,235,60
Total I2046 SPOT									1,355,509,596,000.00	312,329,400	338,779,235,60
Total For I2046									1,355,509,596,000.00	312,329,400	338,779,235,60
I2050 On 31/12/2050 Spot Bond			4.18500	114.21724	4.26000	112.56386			202,981,006,431,000.00	48,502,032,600	336,739,941,40
Total I2050 SPOT									12,981,006,431,000.00	48,502,032,600	336,739,941,40
Total For I2050									12,981,006,431,000.00	48,502,032,600	336,739,941,40
IBL101 On 24/05/2022 Spot Bond			6.32000	6.32000	6.32000	105.65821			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.49598			0.00	650,000,000	650,000,00
Total IBL102 SPOT									0.00	650,000,000	650,000,00
Total For IBL102									0.00	650,000,000	650,000,00
IBL109 On 07/12/2023 Spot Bond			2.60000	320.69444	2.60000	320.49513			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	99.90602			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.43446			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.05789				0.00	15,100,000,000	7,600,000,00
Total IBL123 SPOT										0.00	15,100,000,000	7,600,000,00
Total For IBL123										0.00	15,100,000,000	7,600,000,00
IBL124 On 14/02/2024 Spot Bond					0.00000	100.17016				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.45838				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.07009				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.39620				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.99997				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.02515				0.00	133,000,000	133,000,00
Total IBL133 SPOT										0.00	133,000,000	133,000,00
Total For IBL133										0.00	133,000,000	133,000,00
IBL134 On 17/10/2024 Spot Bond					0.00000	100.48509				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.21024				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	99.86914				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.05339				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL138 On 21/01/2026 Spot Bond					0.00000	99.98757				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	99.87526				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	99.87591				0.00	23,000,000,000	11,500,000,000
Total IBL142 SPOT										0.00	23,000,000,000	11,500,000,000
Total For IBL142										0.00	23,000,000,000	11,500,000,000
IBL145 On 20/03/2026 Spot Bond					0.00000	100.81545				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.61900				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.98757				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.03074				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	98.65056				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	99.91524				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.31203				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.27719				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.28607				0.00	0	
Total IBL157 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 IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.04234				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.18270				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	99.94916				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.52146				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.42387				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	99.92534				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	99.92260				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.32994				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.34128				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL179 On 15/11/2021 Spot Bond					0.00000	101.14810				0.00	0	
Total IBL179 SPOT										0.00	0	
Total For IBL179										0.00	0	
IBL180 On 19/11/2021 Spot Bond					0.00000	101.10034				0.00	0	
Total IBL180 SPOT										0.00	0	
Total For IBL180										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.05769				0.00	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 IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.09555				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL183 On 30/11/2021 Spot Bond					0.00000	100.95340				0.00	0	
Total IBL183 SPOT										0.00	0	
Total For IBL183										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.84300				0.00	0	380,000,00
Total IBL190 SPOT										0.00	0	380,000,00
Total For IBL190										0.00	0	380,000,00
IBL191 On 10/09/2026 Spot Bond					0.00000	100.87309				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.49544				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.35827				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.07047				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.06016				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	25,000,000,000	25,000,000,00	
Total IBL199 SPOT									10,000,000,000,000.00	25,000,000,000	25,000,000,00	
Total For IBL199									10,000,000,000,000.00	25,000,000,000	25,000,000,00	
IBL36 On 31/01/2022 Spot Bond			1.48000	1.48000	1.48000	175.95385			0.00	0	0	
Total IBL36 SPOT									0.00	0	0	
Total For IBL36									0.00	0	0	
IBL60 On 17/02/2024 Spot Bond			7.02500	109.11628	7.02500	109.05488			0.00	0	0	
Total IBL60 SPOT									0.00	0	0	
Total For IBL60									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
IBL67 On 31/01/2022 Spot Bond			1.75000	175.94741	1.75000	175.85012				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.39500	109.31803	5.39500	109.27060				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.85232				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.79500	106.50413	8.79500	106.42942				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.02500	107.09758	10.02500	107.27035				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.00504				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.39000	110.37054	9.39000	110.28756				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.50279				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.01739				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.60416				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.05929				0.00	0	
Total IDCG17 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 IDCG17										0.00	0	
IDCG17 On 12/03/2022 Spot Bond					0.00000	100.83056				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG18 On 12/03/2024 Spot Bond					0.00000	99.61019				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG19 On 18/12/2022 Spot Bond					0.00000	100.73604				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	99.46703				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG22 On 29/01/2027 Spot Bond					0.00000	100.31026				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCG23 On 15/12/2022 Spot Bond					0.00000	100.86133				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.12000	105.35521	8.12000	105.28650				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.64343				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.05358				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.38694				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.57788				0.00	0	260,000,00

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 INLV06 SPOT										0.00	0	260,000,00
Total For INLV06										0.00	0	260,000,00
INLV07 On 09/03/2026 Spot Bond					0.00000	99.32562				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	103.59142				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.37814				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.86820				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.76443				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.77831				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.71823				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.06970				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.10382				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.42128				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.01394				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	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
IPF27 On 07/11/2024 Spot Bond					0.00000	100.01453				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.67834				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.24188				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.64485				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.90419				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC35 On 10/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IPFC35 SPOT										0.00	0	
Total For IPFC35										0.00	0	
IPFC36 On 10/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	37,000,000.00
Total IPFC36 SPOT										0.00	0	37,000,000.00
Total For IPFC36										0.00	0	37,000,000.00
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.86323				0.00	0	20,000.00
Total IPFG01 SPOT										0.00	0	20,000.00
Total For IPFG01										0.00	0	20,000.00
IV017/F On 31/01/2022 Spot Bond			2.75000	100.79027	2.75000	100.76763				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.13000	187.28422	5.13000	187.12936				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.07308				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV039 On 31/01/2022 Spot Bond			2.90000	2.90000	2.90000	175.40968				0.00	0	
Total IV039 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 IV039									0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	99.91529			0.00	0	
Total IV042 SPOT									0.00	0	
Total For IV042									0.00	0	
IV043 On 21/11/2021 Spot Bond			8.34000	8.34000	8.34000	99.79478			0.00	0	
Total IV043 SPOT									0.00	0	
Total For IV043									0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.21901			0.00	0	
Total IV044 SPOT									0.00	0	
Total For IV044									0.00	0	
IV045 On 31/01/2022 Spot Bond			2.46000	175.68524	2.46000	175.57794		33,577,245,528,000.00	13,649,286,800	6,944,643,400	
Total IV045 SPOT								13,577,245,528,000.00	13,649,286,800	6,944,643,400	
Total For IV045								13,577,245,528,000.00	13,649,286,800	6,944,643,400	
IV046 On 21/06/2022 Spot Bond					0.00000	102.62720			0.00	0	
Total IV046 SPOT									0.00	0	
Total For IV046									0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.39160			0.00	0	
Total IV050 SPOT									0.00	0	
Total For IV050									0.00	0	
IV19A On 31/03/2028 Spot Bond			5.03000	188.35582	5.03000	188.20157			0.00	0	
Total IV19A SPOT									0.00	0	
Total For IV19A									0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.82000	104.98804	6.82000	104.92946			0.00	0	
Total IVC094 SPOT									0.00	0	
Total For IVC094									0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	99.93236			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	100.82916			0.00	1,740,000,000	870,000,000
Total IVC140 SPOT									0.00	1,740,000,000	870,000,000
Total For IVC140									0.00	1,740,000,000	870,000,000
IVC144 On 03/12/2021 Spot Bond					0.00000	101.04901			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.41150				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.45422				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.75078				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.03253				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.02012				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.19020				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	101.07728				0.00	2,660,000,000	1,330,000,000
Total IVC159 SPOT										0.00	2,660,000,000	1,330,000,000
Total For IVC159										0.00	2,660,000,000	1,330,000,000
IVC163 On 17/03/2022 Spot Bond					0.00000	100.88354				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.02344				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC177 On 29/06/2022 Spot Bond					0.00000	100.72343				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.53266				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.01259				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	101.06708				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	100.92044				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.96147	7.40000	102.90016				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	101.15049				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	101.20905				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	99.92638				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.87478				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	102.08657	7.23000	102.02747				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.61864				0.00	0	
Total IVC196 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 IVC196										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	99.94785				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	101.10338				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	101.54751	7.45000	101.48598				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.16940				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	110.04218	3.91012	104.19088				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.31393				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVZ066 On 11/11/2021 Spot Bond			4.00000	4.00000	4.00000	4.00000				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	99.82496				0.00	0	
Total IVZ067 SPOT										0.00	0	
Total For IVZ067										0.00	0	
IVZ068 On 02/12/2021 Spot Bond			4.00000	4.00000	4.00000	99.77039				0.00	0	
Total IVZ068 SPOT										0.00	0	
Total For IVZ068										0.00	0	
IVZ069 On 09/12/2021 Spot Bond			4.10000	4.10000	4.10000	99.74231				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	99.66415				0.00	0	
Total IVZ070 SPOT										0.00	0	
Total For IVZ070										0.00	0	
IVZ071 On 06/01/2022 Spot Bond			4.10000	4.10000	4.10000	99.59725				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ071 SPOT										0.00	0	
Total For IVZ071										0.00	0	
IVZ072 On 13/01/2022 Spot Bond			4.15000	4.15000	4.15000	99.34487				0.00	0	
Total IVZ072 SPOT										0.00	0	
Total For IVZ072										0.00	0	
IVZ073 On 27/01/2022 Spot Bond			4.15000	4.15000	4.15000	99.26638				0.00	0	
Total IVZ073 SPOT										0.00	0	
Total For IVZ073										0.00	0	
IVZ074 On 03/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ074 SPOT										0.00	0	
Total For IVZ074										0.00	0	
IVZ075 On 30/11/2021 Spot Bond			4.15000	4.15000	4.15000	99.10978				0.00	0	
Total IVZ075 SPOT										0.00	0	
Total For IVZ075										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.01748				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.73657				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	101.27145				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.35761				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.61691				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.49996				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP017 On 19/10/2023 Spot Bond					0.00000	100.39016				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.57362				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.23366				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.89524				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.89839				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.09756				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.87000	121.62483	8.87000	121.53739				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.13276				0.00	930,000,000	920,000,000
Total LGL05 SPOT										0.00	930,000,000	920,000,000
Total For LGL05										0.00	930,000,000	920,000,000
LGL06 On 04/10/2022 Spot Bond			6.81500	104.02076	6.81500	103.96332				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.49801				0.00	70,000,000	70,000,000
Total LGL07 SPOT										0.00	70,000,000	70,000,000
Total For LGL07										0.00	70,000,000	70,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	101.84473				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.26970				0.00	0	500,000,000
Total LGL09 SPOT										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
Total For LGL09										0.00	0	500,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	100.05364				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.88431				0.00	0	610,000,00
Total LGL11 SPOT										0.00	0	610,000,00
Total For LGL11										0.00	0	610,000,00
LHL28 On 13/02/2022 Spot Bond					0.00000	99.94912				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.57168				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.86241				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.85837				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	101.05341				0.00	0	10,831,000,00
Total MBF063 SPOT										0.00	0	10,831,000,00
Total For MBF063										0.00	0	10,831,000,00
MBF06: On 30/09/2022 Spot Bond					0.00000	100.81441				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 17/11/2021 Spot Bond					0.00000	99.94571				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	99.94097				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond					0.00000	100.89431				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	101.29387				0.00	1,000,000,000	6,900,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total MBF070 SPOT										0.00	1,000,000,000	6,900,000,000
Total For MBF070										0.00	1,000,000,000	6,900,000,000
MBF07 On 17/09/2024 Spot Bond					0.00000	100.72923				0.00	0	1,330,000,000
Total MBF071 SPOT										0.00	0	1,330,000,000
Total For MBF071										0.00	0	1,330,000,000
MBP03 On 02/11/2022 Spot Bond					0.00000	100.65106				0.00	2,000,000,000	1,000,000,000
Total MBP038 SPOT										0.00	2,000,000,000	1,000,000,000
Total For MBP038										0.00	2,000,000,000	1,000,000,000
MBP04 On 23/02/2023 Spot Bond					0.00000	101.11104				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.22041				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.97527				0.00	0	3,000,000,000
Total MBP045 SPOT										0.00	0	3,000,000,000
Total For MBP045										0.00	0	3,000,000,000
MBP04 On 26/02/2022 Spot Bond					0.00000	101.14111				0.00	800,000,000	400,000,000
Total MBP046 SPOT										0.00	800,000,000	400,000,000
Total For MBP046										0.00	800,000,000	400,000,000
MBP04 On 26/02/2024 Spot Bond					0.00000	101.03955				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.60934				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.62188				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.34130				0.00	950,000,000	950,000,000
Total MBP050 SPOT										0.00	950,000,000	950,000,000
Total For MBP050										0.00	950,000,000	950,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	101.05670				0.00	3,600,000,000	1,800,000,000
Total MBP051 SPOT										0.00	3,600,000,000	1,800,000,000
Total For MBP051										0.00	3,600,000,000	1,800,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP05 On 26/03/2024 Spot Bond					0.00000	100.60061				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.12000	8.12000	8.12000	112.90301				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.21400	106.10106	6.21400	106.04815				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.57229				0.00	0	20,000,00
Total MMIG06 SPOT										0.00	0	20,000,00
Total For MMIG06										0.00	0	20,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.96461				0.00	0	2,000,000,00
Total MMIG07 SPOT										0.00	0	2,000,000,00
Total For MMIG07										0.00	0	2,000,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	101.84959				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.77000	106.09017	8.77000	106.01556				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.99488				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.02000	95.53305	9.02000	95.85375				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.26138				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.17028				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.83820				0.00	0	
Total MTN10 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 MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.80496				0.00	0	815,000,00
Total MTN12 SPOT										0.00	0	815,000,00
Total For MTN12										0.00	0	815,000,00
MTN13 On 04/06/2025 Spot Bond					0.00000	101.73993				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.02649				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.02752				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.92549				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.65107				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.44928				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.98133				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.82688				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.84721				0.00	0	870,000,00
Total MTN21 SPOT										0.00	0	870,000,00
Total For MTN21										0.00	0	870,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	100.23950				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.71500	100.88949	8.71500	100.81935				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.25836				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.82190				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.06323				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	101.54631				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.83314				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.10569				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.40785				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.57745				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	99.85563				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	99.85562				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	99.84483				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR(On 22/02/2024 Spot Bond					0.00000	99.84476				0.00	554,000,000	277,000,00
Total MWAR06 SPOT										0.00	554,000,000	277,000,00
Total For MWAR06										0.00	554,000,000	277,000,00
N6D26 On 20/03/2026 Spot Bond					0.00000	101.29799				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.85153				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.09668				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.51014				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.74034				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.95244				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.13256				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.29807				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.55500	101.55348	6.55500	101.50009				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.90500	107.88998	6.90500	107.83030				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.65000	106.19272	9.65000	106.11117				0.00	0	
Total NAM04 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 NAM04									0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.34403			0.00	0	
Total NBG01G SPOT									0.00	0	
Total For NBG01G									0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.30941			0.00	0	
Total NBG02G SPOT									0.00	0	
Total For NBG02G									0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.20013			0.00	0	
Total NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.51649			0.00	0	
Total NBG04G SPOT									0.00	0	
Total For NBG04G									0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.25032			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.19778			0.00	0	
Total NBG06G SPOT									0.00	0	
Total For NBG06G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.47000	108.49749	6.47000	108.44025			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.77000	102.96266	5.77000	102.91452			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.15700	108.91872	7.15700	108.85630			0.00	0	150,000,00
Total NBK16A SPOT									0.00	0	150,000,00
Total For NBK16A									0.00	0	150,000,00
NBK17 On 22/04/2026 Spot Bond			8.27000	106.77643	8.27000	106.70514			0.00	0	
Total NBK17A SPOT									0.00	0	
Total For NBK17A									0.00	0	
NBK19 On 01/06/2022 Spot Bond			6.30000	106.15077	6.30000	106.09682			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.58000	115.23931	7.58000	115.16905			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21/On 21/07/2027 Spot Bond			8.59500	112.35278	8.59500	112.27572				0.00	0	350,000,00
Total NBK21A SPOT										0.00	0	350,000,00
Total For NBK21A										0.00	0	350,000,00
NBK22/On 19/11/2022 Spot Bond			5.39500	104.43197	5.39500	109.41656				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/On 19/11/2025 Spot Bond			7.31800	111.40882	7.31800	116.67877				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/On 19/11/2027 Spot Bond			8.29500	112.18379	8.29500	117.56855				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24I On 11/02/2022 Spot Bond					0.00000	100.01332				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/On 17/02/2023 Spot Bond			5.88500	5.88500	5.88500	108.23479				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.12230				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	37.56357	100.00000	37.31198				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.89233				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/On 10/05/2026 Spot Bond			8.60500	109.45968	8.60500	109.38329				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/On 02/08/2023 Spot Bond			6.02500	109.23871	6.02500	109.18586				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK29/ On 31/07/2026 Spot Bond			7.79500	113.52241	7.79500	113.45166				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			6.25500	109.21046	6.25500	109.15564				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			5.97500	106.48989	5.97500	106.43794				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.14308				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.58071				0.00	360,000,000	360,000,000
Total NBK35B SPOT										0.00	360,000,000	360,000,000
Total For NBK35B										0.00	360,000,000	360,000,000
NBK36I On 10/05/2026 Spot Bond					0.00000	103.66609				0.00	3,500,000,000	3,500,000,000
Total NBK36B SPOT										0.00	3,500,000,000	3,500,000,000
Total For NBK36B										0.00	3,500,000,000	3,500,000,000
NBK4 On 28/10/2024 Spot Bond			10.44500	10.44500	10.44500	74.53066				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.01432				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.41238				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.82917				0.00	1,800,000,000	1,800,000,000
Total NBK43B SPOT										0.00	1,800,000,000	1,800,000,000
Total For NBK43B										0.00	1,800,000,000	1,800,000,000
NBK45I On 15/02/2023 Spot Bond					0.00000	100.59079				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	100.95395				0.00	0	
Total NBK46B 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 NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.29615				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.66527				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	100.91520				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.12881				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.75602				0.00	90,000,000	90,000,000
Total NBK52B SPOT										0.00	90,000,000	90,000,000
Total For NBK52B										0.00	90,000,000	90,000,000
NBK53I On 21/02/2026 Spot Bond					0.00000	101.69114				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.85221				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.22054				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.14017				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.27250				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.57665				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.25391				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.46496				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.20450				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.33323				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.40825				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.83711				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.61500	103.77088	9.61500	103.69015				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.82989				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.65000	103.32264	9.65000	103.24198				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.83711				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.84853				0.00	0	
Total NCLN90 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 NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.86295				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.97503				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.97503				0.00	280,000,000	140,000,000
Total NDAL03 SPOT										0.00	280,000,000	140,000,000
Total For NDAL03										0.00	280,000,000	140,000,000
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.26592				0.00	254,000,000	147,000,000
Total NEDT1B SPOT										0.00	254,000,000	147,000,000
Total For NEDT1B										0.00	254,000,000	147,000,000
NGL01 On 01/07/2025 Spot Bond					0.00000	101.39146				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.02700				0.00	600,000,000	650,000,000
Total NGL02 SPOT										0.00	600,000,000	650,000,000
Total For NGL02										0.00	600,000,000	650,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	101.67200				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.98844				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.19463				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.31049				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.75785				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.72902				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.03882				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1/On 01/07/2022 Spot Bond					0.00000	103.27874				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1/On 20/10/2023 Spot Bond					0.00000	103.72984				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10/On 25/03/2024 Spot Bond					0.00000	104.08861				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10/On 15/01/2025 Spot Bond					0.00000	104.81790				0.00	10,200,000,000	5,100,000,000
Total NGT104 SPOT										0.00	10,200,000,000	5,100,000,000
Total For NGT104										0.00	10,200,000,000	5,100,000,000
NGT10/On 22/05/2025 Spot Bond					0.00000	104.62176				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10/On 05/08/2025 Spot Bond					0.00000	102.97964				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10/On 19/11/2025 Spot Bond					0.00000	105.42479				0.00	4,000,000,000	2,000,000,000
Total NGT107 SPOT										0.00	4,000,000,000	2,000,000,000
Total For NGT107										0.00	4,000,000,000	2,000,000,000
NGT10/On 08/09/2026 Spot Bond					0.00000	105.52797				0.00	600,000,000	300,000,000
Total NGT108 SPOT										0.00	600,000,000	300,000,000
Total For NGT108										0.00	600,000,000	300,000,000
NGT10/On 04/11/2026 Spot Bond					0.00000	100.18867				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.51685				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM00 On 16/04/2022 Spot Bond					0.00000	101.46175				0.00	20,000,000,000	10,000,000,000
Total NHM007 SPOT										0.00	20,000,000,000	10,000,000,000
Total For NHM007										0.00	20,000,000,000	10,000,000,000
NHM00 On 26/04/2022 Spot Bond					0.00000	101.39655				0.00	0	10,000,000,000
Total NHM009 SPOT										0.00	0	10,000,000,000
Total For NHM009										0.00	0	10,000,000,000
NHM01 On 24/05/2022 Spot Bond					0.00000	102.87851				0.00	0	5,000,000,000
Total NHM011 SPOT										0.00	0	5,000,000,000
Total For NHM011										0.00	0	5,000,000,000
NHM01 On 13/06/2022 Spot Bond					0.00000	102.01681				0.00	242,887,000,000	242,887,000,000
Total NHM012 SPOT										0.00	242,887,000,000	242,887,000,000
Total For NHM012										0.00	242,887,000,000	242,887,000,000
NHM01 On 20/11/2021 Spot Bond					0.00000	99.85239				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.15751				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.02044				0.00	0	255,789,500,000
Total NHM016 SPOT										0.00	0	255,789,500,000
Total For NHM016										0.00	0	255,789,500,000
NHM01 On 25/05/2023 Spot Bond					0.00000	104.55179				0.00	0	66,580,000,000
Total NHM018 SPOT										0.00	0	66,580,000,000
Total For NHM018										0.00	0	66,580,000,000
NHM01 On 25/05/2024 Spot Bond					0.00000	102.00525				0.00	121,443,500,000	179,143,500,000
Total NHM019 SPOT										0.00	121,443,500,000	179,143,500,000
Total For NHM019										0.00	121,443,500,000	179,143,500,000
NHM02 On 25/11/2023 Spot Bond					0.00000	105.32950				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.06500	5.06500	5.06500	218.35198				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.74000	3.74000	3.74000	202.68110				0.00	0	
Total NI210 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.46500	3.46500	3.46500	151.07106				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.80500	3.80500	3.80500	110.46682				0.00	0	390,000,00
Total NI29 SPOT										0.00	0	390,000,00
Total For NI29										0.00	0	390,000,00
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.98000	4.98000	4.98000	110.78390				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.57000	3.57000	3.57000	150.58675				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	204.31536	3.45000	204.17439				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.37000	3.37000	3.37000	151.51083				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.38500	3.38500	3.38500	206.88574				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.53000	205.29976	3.53000	205.15647				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.09500	109.28018	5.09500	109.19061				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.04691				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.00398				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.06842				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	135.37604				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.85888				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.01911				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.79240				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.24623				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.04294				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.44382				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	124.42583				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.82115				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	99.85286				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN040 On 06/03/2026 Spot Bond					0.00000	101.10611				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	150.09988				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	99.94851				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	149.88273				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	145.22743				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.92392				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	128.73429				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.79683				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	99.15696				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	93.90460				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.02636				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.97302				0.00	0	
Total NN06 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 NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.20453				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	102.52836				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.26803				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.88356				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	99.91568				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.86318				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.91254				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.91036				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.86318				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.44927				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.59404				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.43904				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.19549				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	102.38793				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	129.46000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	125.81000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	131.64000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	130.07000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	129.33464				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	117.20980				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 18/11/2021 Spot Bond					0.00000	99.92503				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	91.68430				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 19/04/2022 Spot Bond					0.00000	114.99374				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	

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 01/08/2022 Spot Bond					0.00000	117.20980				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 19/04/2022 Spot Bond					0.00000	114.98199				0.00	0	1,800,000.00
Total NNF031 SPOT										0.00	0	1,800,000.00
Total For NNF031										0.00	0	1,800,000.00
NNF03 On 29/12/2021 Spot Bond					0.00000	100.59621				0.00	0	
Total NNF039 SPOT										0.00	0	
Total For NNF039										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	93.95096				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	101.69109				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04 On 05/05/2022 Spot Bond					0.00000	100.08883				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF05 On 12/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF050 SPOT										0.00	0	
Total For NNF050										0.00	0	
NNF05 On 18/11/2021 Spot Bond					0.00000	101.12507				0.00	0	
Total NNF051 SPOT										0.00	0	
Total For NNF051										0.00	0	
NNF05 On 22/02/2022 Spot Bond					0.00000	99.86502				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF05 On 23/11/2021 Spot Bond					0.00000	101.05788				0.00	0	
Total NNF053 SPOT										0.00	0	
Total For NNF053										0.00	0	
NNF05 On 30/11/2021 Spot Bond					0.00000	100.96340				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 Interest
Total For NNF054										0.00	0	
NNF05: On 08/12/2021 Spot Bond					0.00000	100.83594				0.00	0	
Total NNF055 SPOT										0.00	0	
Total For NNF055										0.00	0	
NNF05: On 13/12/2021 Spot Bond					0.00000	100.75699				0.00	0	
Total NNF056 SPOT										0.00	0	
Total For NNF056										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	100.69708				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	100.69046				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	100.69046				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	102.53150				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06: On 28/03/2022 Spot Bond					0.00000	100.62065				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06: On 29/12/2021 Spot Bond					0.00000	100.60316				0.00	0	
Total NNF061 SPOT										0.00	0	
Total For NNF061										0.00	0	
NNF06: On 29/12/2021 Spot Bond					0.00000	100.60911				0.00	0	
Total NNF062 SPOT										0.00	0	
Total For NNF062										0.00	0	
NNF06: On 04/01/2022 Spot Bond					0.00000	100.59283				0.00	0	
Total NNF063 SPOT										0.00	0	
Total For NNF063										0.00	0	
NNF06: On 13/01/2022 Spot Bond					0.00000	100.40792				0.00	0	
Total NNF064 SPOT										0.00	0	
Total For NNF064										0.00	0	
NNF06: On 13/01/2022 Spot Bond					0.00000	100.40792				0.00	0	

Contract 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	100.21441				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF066 On 14/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NNF067 SPOT										0.00	0	
Total For NNF067										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	132.15878				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.79790				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.23029				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.23259				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.14656				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.93629				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.96251				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.32125				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.26575				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	

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	101.03591				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	114.13397				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.06911				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			6.97500	105.31010	6.97500	105.25028				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			2.81000	203.80823	2.81000	203.67813				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			10.15000	115.99728	10.15000	115.90317			161,594,090,000.00		15,920,600	427,960,300
Total NRA028 SPOT									161,594,090,000.00		15,920,600	427,960,300
Total For NRA028									161,594,090,000.00		15,920,600	427,960,300
NRA02: On 30/11/2028 Spot Bond			100.00000	18.06511	100.00000	17.94543				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	100.89984				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.29611				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.20485				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.84045				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.85183				0.00	0	
Total NTC28 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 NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.72524				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.96343				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.18317				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	100.80108				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.61384				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.26500	102.96844	6.26500	102.91654				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.91300	110.48569	7.91300	110.41465				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			6.49000	105.35041	6.49000	105.29466				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.32500	111.66435	8.32500	111.58889				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	100.80091				0.00	960,000,000	480,000,00
Total OML11 SPOT										0.00	960,000,000	480,000,00
Total For OML11										0.00	960,000,000	480,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	101.34797				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.72785				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.19863				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.21838				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.87728				0.00	0	600,000,0€
Total PEP03 SPOT										0.00	0	600,000,0€
Total For PEP03										0.00	0	600,000,0€
PEP04 On 05/05/2026 Spot Bond					0.00000	100.29330				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	101.12753				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.14974				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.55992				0.00	0	20,000,0€
Total PMM57 SPOT										0.00	0	20,000,0€
Total For PMM57										0.00	0	20,000,0€
PRE2A On 20/02/2022 Spot Bond					0.00000	101.26634				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.42718				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.45016				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	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
PRE2D On 20/02/2022 Spot Bond					0.00000	101.47313				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			8.01000	114.45794	7.87000	115.00062			941,304,949,995,000.00	1,990,175,399,500	2,296,616,410,400	
Total R186 SPOT									1,304,949,995,000.00	990,175,399,500	296,616,410,400	
Total For R186									1,304,949,995,000.00	990,175,399,500	296,616,410,400	
R197 On 07/12/2023 Spot Bond			1.55000	327.21102	1.53000	327.16180			39,402,087,325,000.00	25,420,701,500	122,159,735,100	
Total R197 SPOT									19,402,087,325,000.00	25,420,701,500	122,159,735,100	
Total For R197									19,402,087,325,000.00	25,420,701,500	122,159,735,100	
R202 On 07/12/2033 Spot Bond			4.03000	240.98417	4.06500	240.00306			324,222,341,820,000.00	80,452,194,000	218,178,605,000	
Total R202 SPOT									14,222,341,820,000.00	80,452,194,000	218,178,605,000	
Total For R202									14,222,341,820,000.00	80,452,194,000	218,178,605,000	
R2023 On 28/02/2023 Spot Bond			5.35000	104.56834	5.30500	104.57961			811,177,729,425,000.00	151,622,005,500	1,073,976,517,800	
Total R2023 SPOT									11,177,729,425,000.00	151,622,005,500	1,073,976,517,800	
Total For R2023									11,177,729,425,000.00	151,622,005,500	1,073,976,517,800	
R2030 On 31/01/2030 Spot Bond			9.36000	94.63084	9.25500	95.12589			285,296,258,856,000.00	1,633,044,472,100	1,911,743,680,000	
Total R2030 SPOT									15,296,258,856,000.00	633,044,472,100	911,743,680,000	
Total For R2030									15,296,258,856,000.00	633,044,472,100	911,743,680,000	
R2032 On 31/03/2032 Spot Bond			9.80000	91.07004	9.71000	91.53955			085,580,707,300,000.00	1,029,140,888,500	1,149,163,105,400	
Total R2032 SPOT									15,580,707,300,000.00	1,029,140,888,500	1,149,163,105,400	
Total For R2032									15,580,707,300,000.00	1,029,140,888,500	1,149,163,105,400	
R2035 On 28/02/2035 Spot Bond			10.21500	92.20853	10.14500	92.60233			674,444,615,810,000.00	457,605,934,000	1,086,197,218,600	
Total R2035 SPOT									14,444,615,810,000.00	457,605,934,000	1,086,197,218,600	
Total For R2035									14,444,615,810,000.00	457,605,934,000	1,086,197,218,600	
R2037 On 31/01/2037 Spot Bond			10.42500	87.91633	10.35500	88.31631			029,329,517,397,500.00	674,276,212,700	1,002,497,516,600	
Total R2037 SPOT									19,329,517,397,500.00	674,276,212,700	1,002,497,516,600	
Total For R2037									19,329,517,397,500.00	674,276,212,700	1,002,497,516,600	
R2040 On 31/01/2040 Spot Bond			10.59000	89.86761	10.50500	90.40737			321,204,099,538,000.00	785,760,538,200	821,304,198,400	
Total R2040 SPOT									11,204,099,538,000.00	785,760,538,200	821,304,198,400	
Total For R2040									11,204,099,538,000.00	785,760,538,200	821,304,198,400	
R2044 On 31/01/2044 Spot Bond			10.63000	86.60349	10.53500	87.23293			650,037,630,060,000.00	1,190,031,762,000	1,813,996,145,000	
Total R2044 SPOT									10,037,630,060,000.00	190,031,762,000	313,996,145,000	
Total For R2044									10,037,630,060,000.00	190,031,762,000	313,996,145,000	
R2048 On 28/02/2048 Spot Bond			10.57500	85.70115	10.48500	86.31623			671,139,381,662,500.00	1,387,341,785,500	1,176,984,228,800	
Total R2048 SPOT									11,139,381,662,500.00	387,341,785,500	176,984,228,800	

Contract 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 R2048									1,139,381,662,500.00	387,341,785,500	176,984,228,80
R209 On 31/03/2036 Spot Bond			10.18000	71.43446	10.11500	71.75792			109,039,558,552,000.00	305,406,636,400	888,539,478,00
Total R209 SPOT									109,039,558,552,000.00	305,406,636,400	888,539,478,00
Total For R209									109,039,558,552,000.00	305,406,636,400	888,539,478,00
R210 On 31/03/2028 Spot Bond			3.06000	210.96148	3.03000	211.18993			83,104,759,080,000.00	27,158,418,000	74,115,262,20
Total R210 SPOT									83,104,759,080,000.00	27,158,418,000	74,115,262,20
Total For R210									83,104,759,080,000.00	27,158,418,000	74,115,262,20
R212 On 31/01/2022 Spot Bond			1.15000	176.16957	1.15000	176.08080			910,874,060,000,000.00	792,064,400,000	483,344,600,00
Total R212 SPOT									910,874,060,000,000.00	792,064,400,000	483,344,600,00
Total For R212									910,874,060,000,000.00	792,064,400,000	483,344,600,00
R213 On 28/02/2031 Spot Bond			9.62500	85.56497	9.52500	86.04209			743,353,143,375,000.00	492,815,911,000	678,758,947,20
Total R213 SPOT									743,353,143,375,000.00	492,815,911,000	678,758,947,20
Total For R213									743,353,143,375,000.00	492,815,911,000	678,758,947,20
R214 On 28/02/2041 Spot Bond			10.60500	67.90976	10.51500	68.39146			935,942,395,782,000.00	1,219,796,548,400	966,135,821,70
Total R214 SPOT									935,942,395,782,000.00	1,219,796,548,400	966,135,821,70
Total For R214									935,942,395,782,000.00	1,219,796,548,400	966,135,821,70
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.08301			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.69701			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.33216			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.44853			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.15751			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.01265			0.00	0	
Total RDFB16 SPOT									0.00	0	
Total For RDFB16									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.42579			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	98.04557				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.82631				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.74361				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.77827				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.65770				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	99.87052				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	98.51624				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.13787				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.27191				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	99.94435				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	100.88328				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED15 On 31/01/2028 Spot Bond					0.00000	100.08532				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	101.68993				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.35450				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.59910				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.02439				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.70423				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.93730				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.48998				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.11767				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.31326				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.34046				0.00	0	20,000,00
Total RES50 SPOT										0.00	0	20,000,00
Total For RES50										0.00	0	20,000,00
RES52 On 07/05/2024 Spot Bond					0.00000	100.06130				0.00	0	
Total RES52 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 RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.82528				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.98500	108.88127	6.98500	108.82000				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.78000	97.17701	11.78000	97.08589				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			10.82500	103.17819	10.82500	103.08907				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.01851				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			9.94500	102.49301	9.94500	102.41150				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.46500	108.53951	5.46500	108.49182				0.00	0	
Total SBK23 SPOT										0.00	0	
Total For SBK23										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.14569				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.15291				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.82000	108.32450	7.82000	108.25678				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.58186				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.94500	108.94003	6.94500	108.87942			3,333,600,000,000.00	480,000,000	240,000,000	
Total SBS27 SPOT									3,333,600,000,000.00	480,000,000	240,000,000	
Total For SBS27									3,333,600,000,000.00	480,000,000	240,000,000	
SBS3 On 25/05/2026 Spot Bond			7.90000	100.90517	7.90000	104.93025			0.00	0	20,060,000,000	
Total SBS3 SPOT									0.00	0	20,060,000,000	
Total For SBS3									0.00	0	20,060,000,000	
SBS31 On 12/06/2027 Spot Bond			8.04000	111.87532	8.04000	111.80307			0.00	0		
Total SBS31 SPOT									0.00	0	0	
Total For SBS31									0.00	0	0	
SBS34 On 19/09/2024 Spot Bond			7.00000	109.43847	7.00000	109.37609			0.00	0		
Total SBS34 SPOT									0.00	0	0	
Total For SBS34									0.00	0	0	
SBS38 On 29/01/2025 Spot Bond			7.06000	108.40438	7.06000	108.34309			0.00	0		
Total SBS38 SPOT									0.00	0	0	
Total For SBS38									0.00	0	0	
SBS39 On 29/01/2030 Spot Bond			8.81500	108.00057	8.81500	107.92465			0.00	0		
Total SBS39 SPOT									0.00	0	0	
Total For SBS39									0.00	0	0	
SBS4 On 16/11/2021 Spot Bond			4.32500	99.98815	4.32500	99.95262			9,088,987,500,000.00	2,101,500,000	1,050,750,000	
Total SBS4 SPOT									9,088,987,500,000.00	2,101,500,000	1,050,750,000	
Total For SBS4									9,088,987,500,000.00	2,101,500,000	1,050,750,000	
SBS41 On 12/11/2022 Spot Bond			5.54000	104.30933	5.54000	104.26210			0.00	0		
Total SBS41 SPOT									0.00	0	0	
Total For SBS41									0.00	0	0	
SBS42 On 12/11/2025 Spot Bond			7.52500	110.65758	7.52500	110.58986			0.00	0		
Total SBS42 SPOT									0.00	0	0	
Total For SBS42									0.00	0	0	
SBS43 On 12/11/2027 Spot Bond			8.23000	112.14791	8.23000	112.07298			0.00	0		
Total SBS43 SPOT									0.00	0	0	
Total For SBS43									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 Interc
SBS46 On 15/02/2023 Spot Bond			5.72500	108.50431	5.72500	108.45440				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.09690				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.40099				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			3.95000	103.86203	3.95000	103.82860			790,000,000,000.00	200,000,000	100,000,000	
Total SBS50 SPOT									790,000,000,000.00	200,000,000	100,000,000	
Total For SBS50									790,000,000,000.00	200,000,000	100,000,000	
SBS51 On 31/01/2024 Spot Bond			6.52000	6.52000	6.52000	109.36359				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.63340				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.91851				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.46767				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.84500	106.10358	4.84500	106.06195				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.52566				0.00	700,000,000	700,000,000
Total SBS57 SPOT										0.00	700,000,000	700,000,000
Total For SBS57										0.00	700,000,000	700,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	103.67893				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.77976				0.00	0	
Total SBS60 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 SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.82502				0.00	470,000,000	470,000,000
Total SBS62 SPOT										0.00	470,000,000	470,000,000
Total For SBS62										0.00	470,000,000	470,000,000
SBS63 On 31/01/2026 Spot Bond					0.00000	101.02936				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.24802				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.70053				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.95757				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.60292				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.28371				0.00	400,000,000	400,000,000
Total SBS68 SPOT										0.00	400,000,000	400,000,000
Total For SBS68										0.00	400,000,000	400,000,000
SBS69 On 02/12/2034 Spot Bond					0.00000	101.06340				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.93000	324.83286	1.93000	324.64866				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.10500	5.10500	5.10500	217.53627				0.00	0	100,000,000
Total SBSI14 SPOT										0.00	0	100,000,000
Total For SBSI14										0.00	0	100,000,000
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.91603				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	99.91290				0.00	0	580,000,000

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 SBSS02 SPOT										0.00	0	580,000,00
Total For SBSS02										0.00	0	580,000,00
SBT101 On 31/03/2022 Spot Bond					0.00000	102.47898				0.00	0	140,000,00
Total SBT101 SPOT										0.00	0	140,000,00
Total For SBT101										0.00	0	140,000,00
SBT102 On 30/09/2022 Spot Bond					0.00000	103.88080				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.56112				0.00	400,000,000	200,000,00
Total SBT103 SPOT										0.00	400,000,000	200,000,00
Total For SBT103										0.00	400,000,000	200,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	105.15201				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	100.65901				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.17382				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	102.70629				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.67500	111.69460	6.67500	111.63450				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.86920				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	100.73484				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT207 On 25/06/2025 Spot Bond					0.00000	107.46709				0.00	0	1,440,000,00
Total SBT207 SPOT										0.00	0	1,440,000,00
Total For SBT207										0.00	0	1,440,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	103.63348				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.86329				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.06221				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	99.94624				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	99.94419				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.81000	106.39574	8.81000	100.03547				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.95816				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.07067				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	99.95654				0.00	4,000,000,000	2,000,000,00
Total SLRA6 SPOT										0.00	4,000,000,000	2,000,000,00
Total For SLRA6										0.00	4,000,000,000	2,000,000,00
SLRA7 On 15/08/2024 Spot Bond					0.00000	99.95693				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.95370				0.00	0	
Total SLRB4 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	Options Interest
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	99.95780				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.95370				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	99.95449				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.94884				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.59327				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.95208				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	99.95246				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.10500	107.22525	7.10500	107.16357				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.19718				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.15386				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.05834				0.00	0	2,000,000.00
Total SOLB01 SPOT										0.00	0	2,000,000.00
Total For SOLB01										0.00	0	2,000,000.00
SPDA1: On 21/08/2022 Spot Bond					0.00000	101.50979				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.46745				0.00	0	1,500,000.00
Total SPDA13 SPOT										0.00	0	1,500,000.00
Total For SPDA13										0.00	0	1,500,000.00
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.08625				0.00	340,000,000	1,170,000.00
Total SPDA14 SPOT										0.00	340,000,000	1,170,000.00
Total For SPDA14										0.00	340,000,000	1,170,000.00
SPDA1: On 21/08/2026 Spot Bond					0.00000	101.11284				0.00	540,000,000	270,000.00
Total SPDA15 SPOT										0.00	540,000,000	270,000.00
Total For SPDA15										0.00	540,000,000	270,000.00
SPG00: On 27/09/2023 Spot Bond					0.00000	100.76323				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.95632				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2022 Spot Bond					0.00000	100.79897				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	101.02377				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2022 Spot Bond					0.00000	100.83315				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.62545				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	101.18873				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0: On 01/12/2021 Spot Bond					0.00000	100.95426				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSA07 On 15/05/2023 Spot Bond					0.00000	101.35196				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.65815				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.12500	4.12500	4.12500	148.05712				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.84500	115.18376	7.84500	115.11113				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.01500	88.95172	9.01500	88.88675				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.61264				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.46259				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.70500	106.32869	6.70500	106.27090				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.93000	111.57531	4.93000	111.48533				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.74763				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.16554				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.03045				0.00	0	
Total SSN047 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			2.56000	2.56000	2.56000	320.74116				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.26271				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.13729				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	100.49972				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.51000	3.51000	3.51000	150.86326				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.13000	5.13000	5.13000	108.71118				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.35000	4.35000	4.35000	106.48908				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.21000	4.21000	4.21000	197.26329				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.14381				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.12156				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	101.06685				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.90485				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.88272				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	102.19143				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.97325				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.82566				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.47324				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.21916				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.99742				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.10764				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.94000	4.94000	4.94000	220.92512				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.69946				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	

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 31/01/2030 Spot Bond					0.00000	101.35097				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.95806				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	101.24820				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.04441				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.92000	91.68965	9.92000	91.61731				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.94247				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.97997				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.25500	95.33022	4.25500	196.75327				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.12000	90.57732	5.12000	217.23133				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 04/02/2022 Spot Bond					0.00000	100.10969				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.02582				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111: On 31/03/2024 Spot Bond					0.00000	100.84996				0.00	0	
Total SSN111 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For SSN111										0.00	0	
SSN12: On 11/12/2021 Spot Bond					0.00000	100.72917				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.89314				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12: On 22/11/2021 Spot Bond					0.00000	101.12707				0.00	0	
Total SSN122 SPOT										0.00	0	
Total For SSN122										0.00	0	
SSN12: On 22/02/2022 Spot Bond					0.00000	101.09035				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN12: On 26/11/2021 Spot Bond					0.00000	101.02266				0.00	0	
Total SSN124 SPOT										0.00	0	
Total For SSN124										0.00	0	
SSN12: On 30/11/2021 Spot Bond					0.00000	100.96940				0.00	0	
Total SSN125 SPOT										0.00	0	
Total For SSN125										0.00	0	
SSN12: On 01/12/2021 Spot Bond					0.00000	100.95474				0.00	0	
Total SSN126 SPOT										0.00	0	
Total For SSN126										0.00	0	
SSN12: On 01/12/2021 Spot Bond					0.00000	100.95670				0.00	0	
Total SSN127 SPOT										0.00	0	
Total For SSN127										0.00	0	
SSN12: On 15/12/2021 Spot Bond					0.00000	100.76105				0.00	0	
Total SSN128 SPOT										0.00	0	
Total For SSN128										0.00	0	
SSN12: On 21/12/2021 Spot Bond					0.00000	100.67593				0.00	0	
Total SSN129 SPOT										0.00	0	
Total For SSN129										0.00	0	
SSN13: On 21/12/2021 Spot Bond					0.00000	100.69003				0.00	0	
Total SSN130 SPOT										0.00	0	
Total For SSN130										0.00	0	
SSN13: On 22/03/2022 Spot Bond					0.00000	100.67310				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13: On 04/01/2022 Spot Bond					0.00000	100.57142				0.00	0	
Total SSN132 SPOT										0.00	0	
Total For SSN132										0.00	0	
SSN13: On 03/01/2022 Spot Bond					0.00000	100.59784				0.00	0	
Total SSN133 SPOT										0.00	0	
Total For SSN133										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	100.45263				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 18/01/2022 Spot Bond					0.00000	100.40683				0.00	0	
Total SSN135 SPOT										0.00	0	
Total For SSN135										0.00	0	
SSN13: On 28/12/2021 Spot Bond					0.00000	100.38293				0.00	0	
Total SSN136 SPOT										0.00	0	
Total For SSN136										0.00	0	
SSN13: On 19/01/2022 Spot Bond					0.00000	100.33094				0.00	0	
Total SSN137 SPOT										0.00	0	
Total For SSN137										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	100.35518				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	100.33082				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	100.18358				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.13883				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	100.06650				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SZ25 On 30/09/2025 Spot Bond			8.44000	102.93796	8.44000	102.86784				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	101.20539				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.02500	104.50585	4.02500	104.47132				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	100.98871				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.09287				0.00	1,340,000,000	670,000,000
Total T17A11 SPOT										0.00	1,340,000,000	670,000,000
Total For T17A11										0.00	1,340,000,000	670,000,000
T17A21 On 21/02/2026 Spot Bond					0.00000	101.14367				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	101.66906	7.21000	101.61037				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.02872				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.98961				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.02357				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.45183				0.00	0	
Total TFS156 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 TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.70706				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.80524				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.37001				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	101.13909				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.67618				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.44248				0.00	1,680,000,000	1,680,000,000
Total TFS163 SPOT										0.00	1,680,000,000	1,680,000,000
Total For TFS163										0.00	1,680,000,000	1,680,000,000
TFS164 On 22/10/2024 Spot Bond					0.00000	101.09012				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.29994				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.51090				0.00	0	30,000,000
Total TFS166 SPOT										0.00	0	30,000,000
Total For TFS166										0.00	0	30,000,000
TFS167 On 27/09/2024 Spot Bond					0.00000	100.58423				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.61550				0.00	0	40,000,000
Total TFS168 SPOT										0.00	0	40,000,000
Total For TFS168										0.00	0	40,000,000
TH10A On 18/10/2038 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 TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	101.26408				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.42500	104.97264	4.42500	104.93451				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	101.25651				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.41000	104.59918	4.41000	104.56130				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.37649				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.31550				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.28344				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.50095				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.45939				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.41637				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	102.15153				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14D: On 21/11/2021 Spot Bond					0.00000	102.14039				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.06824				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.18130				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	104.66432				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.10872				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.13502				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.08626				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.23697				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.41693				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.44662				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.34113				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.60607				0.00	0	
Total TH15C2 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 TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.28794				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.71390				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.11774				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.75985				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.21511				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.39600				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	101.96212	8.49000	101.89303				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.33397				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.15496				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.09954				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.14831				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	101.33591	5.76000	101.28901				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.19707				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.27685				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.28129				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.26577				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.37214				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.34333				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.74211				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.93036				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.81963				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.24334				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.32306				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TH17D On 21/02/2026 Spot Bond					0.00000	101.73042			0.00	0	
Total TH17D1 SPOT									0.00	0	
Total For TH17D1									0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.98057			0.00	0	
Total TH17O1 SPOT									0.00	0	
Total For TH17O1									0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.86782			0.00	0	
Total TL23 SPOT									0.00	0	
Total For TL23									0.00	0	
TL24 On 05/09/2022 Spot Bond			6.40500	103.78911	6.40500	103.73488			0.00	0	
Total TL24 SPOT									0.00	0	
Total For TL24									0.00	0	
TL25 On 04/09/2024 Spot Bond			7.05500	108.17614	7.05500	108.11400			0.00	0	
Total TL25 SPOT									0.00	0	
Total For TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.91491			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.54234			0.00	0	
Total TL27 SPOT									0.00	0	
Total For TL27									0.00	0	
TL28 On 24/04/2025 Spot Bond			8.32000	103.37207	8.32000	103.30264		6,656,000,000,000.00	800,000,000	800,000,000	800,000,000
Total TL28 SPOT								6,656,000,000,000.00	800,000,000	800,000,000	800,000,000
Total For TL28								6,656,000,000,000.00	800,000,000	800,000,000	800,000,000
TL29 On 24/04/2025 Spot Bond					0.00000	100.85806			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.80214			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.12530			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.01342			0.00	0	
Total TL32 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 TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.92500	107.30439	6.92500	107.24387			14,017,517,135,000.00	2,024,190,200	2,730,095,10
Total TN23 SPOT									14,017,517,135,000.00	2,024,190,200	2,730,095,10
Total For TN23									14,017,517,135,000.00	2,024,190,200	2,730,095,10
TN23/R On 06/11/2023 Spot Bond			100.00000	28.99854	100.00000	28.80431			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			8.69500	104.78256	8.69500	104.70988			300,478,332,000.00	34,557,600	4,760,678,80
Total TN25 SPOT									300,478,332,000.00	34,557,600	4,760,678,80
Total For TN25									300,478,332,000.00	34,557,600	4,760,678,80
TN25/R On 19/08/2025 Spot Bond			100.00000	15.81980	100.00000	15.71556			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			9.79500	96.03603	9.79500	95.96078			39,469,071,999,000.00	4,029,512,200	25,367,656,10
Total TN27 SPOT									39,469,071,999,000.00	4,029,512,200	25,367,656,10
Total For TN27									39,469,071,999,000.00	4,029,512,200	25,367,656,10
TN27/R On 14/11/2027 Spot Bond			100.00000	9.62367	100.00000	9.55991			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			10.80500	99.32892	10.80500	99.24281			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	116.75133	8.00000	116.67587			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			11.67500	94.07335	11.67500	93.98541			0.00	0	2,390,000,00
Total TN40 SPOT									0.00	0	2,390,000,00
Total For TN40									0.00	0	2,390,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	101.07005	10.75000	100.98286			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	100.76198			0.00	1,500,000,000	750,000,00
Total TR5A11 SPOT									0.00	1,500,000,000	750,000,00
Total For TR5A11									0.00	1,500,000,000	750,000,00
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.77051			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	100.77641	7.61000	103.00316				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.65655				0.00	0	358,995,52
Total TR5OM1 SPOT										0.00	0	358,995,52
Total For TR5OM1										0.00	0	358,995,52
TRA3A On 14/11/2022 Spot Bond					0.00000	99.22490				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.41500	102.51224	6.41500	102.45919				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.95200				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.94655				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.29678				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.43737				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.45995				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.70500	106.34676	6.70500	106.28898				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.43737				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A On 13/04/2024 Spot Bond					0.00000	100.45995				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	100.76804	8.62000	100.69798				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.16911				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.24904				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.87293				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.11064				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP25 On 29/11/2021 Spot Bond					0.00000	99.80723				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25 On 14/02/2022 Spot Bond					0.00000	98.78705				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP25 On 11/03/2022 Spot Bond					0.00000	98.38588				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25 On 16/03/2022 Spot Bond					0.00000	98.28984				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25 On 11/05/2022 Spot Bond					0.00000	97.61112				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	95.69513				0.00	0	
Total TSP260 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 TSP260										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.79322				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.21480				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	100.91863				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC38 On 22/11/2021 Spot Bond					0.00000	100.98729				0.00	0	
Total TWC383 SPOT										0.00	0	
Total For TWC383										0.00	0	
TWC38 On 26/11/2021 Spot Bond					0.00000	100.87510				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	100.63949				0.00	0	
Total TWC386 SPOT										0.00	0	
Total For TWC386										0.00	0	
TWC38 On 10/01/2022 Spot Bond					0.00000	100.39363				0.00	0	
Total TWC387 SPOT										0.00	0	
Total For TWC387										0.00	0	
TWC38 On 17/01/2022 Spot Bond					0.00000	100.32599				0.00	0	
Total TWC388 SPOT										0.00	0	
Total For TWC388										0.00	0	
TWC38 On 24/01/2022 Spot Bond					0.00000	100.25855				0.00	0	
Total TWC389 SPOT										0.00	0	
Total For TWC389										0.00	0	
TWC39 On 31/01/2022 Spot Bond					0.00000	100.17190				0.00	0	8,200,000,00
Total TWC390 SPOT										0.00	0	8,200,000,00
Total For TWC390										0.00	0	8,200,000,00
TWC39 On 04/02/2022 Spot Bond					0.00000	100.08003				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC391 SPOT										0.00	0	
Total For TWC391										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.17000	105.96391	10.17000	105.87683				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	99.95982				0.00	460,000,000	230,000,000
Total UU1A01 SPOT										0.00	460,000,000	230,000,000
Total For UU1A01										0.00	460,000,000	230,000,000
UU1A0 On 15/05/2026 Spot Bond					0.00000	99.95453				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	99.95210				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	99.94159				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.51923				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.33855				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.16167				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	99.96093				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	99.95925				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	101.14308				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
VKE18 On 27/08/2024 Spot Bond					0.00000	101.17492			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.90695			0.00	0	2,000,000,00
Total WHL03 SPOT									0.00	0	2,000,000,00
Total For WHL03									0.00	0	2,000,000,00
Total for SPOT									1.18e+017	250,379,737,800	989,662,415,21
Total for SPOT :									1.18e+017	250,379,737,800	989,662,415,21
Total Futures									1,18e+017	250,379,743,629	989,663,461,87
Total Options									0,00	0	124,00
Grand Total:									1.18e+017	250,379,743,629	989,663,585,91