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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/11/2021

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			11.68414	76.79395	11.59906	77.22744			0.00	0	26
ES33	On	05/05/2022	Bond Future			11.93040	73.95291	11.84119	74.39404			0.00	0	8
ES33	On	04/08/2022	Bond Future			12.18731	74.83723	12.09371	75.28615			0.00	0	
ES33	On	03/11/2022	Bond Future			12.44821	72.06634	12.35014	72.52258			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/02/2022	Bond Future			12.10982	75.40566	12.04000	75.81164			0.00	0	3,57
ES42	On	05/05/2022	Bond Future			12.34092	72.06691	12.26756	72.48019			0.00	0	1,19
ES42	On	04/08/2022	Bond Future			12.57530	72.92730	12.49829	73.34793			0.00	0	
ES42	On	03/11/2022	Bond Future			12.81419	69.65248	12.73338	70.08012			0.00	0	
Total ES42 Future												0.00	0	4,76
Total For ES42												0.00	0	4,76
I2025	On	03/02/2022	Bond Future			154.26190	154.26190	154.24627	154.24627			0.00	0	5,37
I2025	On	05/05/2022	Bond Future			156.14350	156.14350	156.13249	156.13249			0.00	0	16
I2025	On	04/08/2022	Bond Future			156.50187	156.50187	156.49512	156.49512			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	03/11/2022	Bond Future			158.50517	158.50517	158.50180	158.50180			0.00	0	
Total I2025 Future												0.00	0	5,48
Total For I2025												0.00	0	5,48
I2029	On	03/02/2022	Bond Future			113.42288	113.42288	113.63806	113.63806			0.00	0	2,80
I2029	On	05/05/2022	Bond Future			113.60887	113.60887	113.83012	113.83012			0.00	0	18
I2029	On	04/08/2022	Bond Future			115.04062	115.04062	115.26787	115.26787			0.00	0	
I2029	On	03/11/2022	Bond Future			115.29165	115.29165	115.52438	115.52438			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			109.00249	109.00249	110.76431	110.76431			0.00	0	7,38
I2033	On	05/05/2022	Bond Future			109.05276	109.05276	110.83943	110.83943			0.00	0	2,11
I2033	On	04/08/2022	Bond Future			110.42708	110.42708	112.23944	112.23944			0.00	0	
I2033	On	03/11/2022	Bond Future			110.53848	110.53848	112.37659	112.37659			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			121.35620	121.35620	122.44926	122.44926			0.00	0	6,27
I2038	On	05/05/2022	Bond Future			122.83665	122.83665	123.94672	123.94672			0.00	0	6,1
I2038	On	04/08/2022	Bond Future			122.57414	122.57414	123.70176	123.70176			0.00	0	
I2038	On	03/11/2022	Bond Future			124.14343	124.14343	125.28819	125.28819			0.00	0	
Total I2038 Future												0.00	0	6,95
Total For I2038												0.00	0	6,95
I2046	On	03/02/2022	Bond Future			111.58458	111.58458	112.88982	112.88982			0.00	0	15,50
I2046	On	05/05/2022	Bond Future			111.06392	111.06392	112.38868	112.38868			0.00	0	1,1
I2046	On	04/08/2022	Bond Future			112.46381	112.46381	113.80849	113.80849			0.00	0	
I2046	On	03/11/2022	Bond Future			111.98432	111.98432	113.34868	113.34868			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			112.45209	112.45209	113.70831	113.70831			0.00	0	8,48
I2050	On	05/05/2022	Bond Future			113.82381	113.82381	115.09889	115.09889			0.00	0	3,1
I2050	On	04/08/2022	Bond Future			113.24697	113.24697	114.54149	114.54149			0.00	0	
I2050	On	03/11/2022	Bond Future			114.69685	114.69685	116.01036	116.01036			0.00	0	
Total I2050 Future												0.00	0	8,87
Total For I2050												0.00	0	8,87
R186	On	03/02/2022	Bond Future			8.26803	110.18673	8.22876	110.35008		5.72	11,569,606.65	105	54,28
R186	On	05/05/2022	Bond Future			8.50534	111.50402	8.46241	111.67281		5.51	0.00	0	4,57
R186	On	04/08/2022	Bond Future			8.76363	107.54736	8.71666	107.72156		5.56	0.00	0	
R186	On	03/11/2022	Bond Future			9.03192	108.95183	8.98067	109.13047		5.46	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												11,569,606.65	105	58,75
R186	On	03/02/2022	Bond Future	7.28	Call			89.16000	0.08916	75,350	5.51	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			4,130.66000	4.13066	4,280,200	5.51	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			92.35000	0.09235	78,140	5.52	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			4,090.29000	4.09029	4,239,430	5.52	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			95.64000	0.09564	81,020	5.52	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			4,050.03000	4.05003	4,198,760	5.52	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			288.93000	0.28893	261,650	4.97	0.00	0	3,60
R186	On	05/05/2022	Bond Future	7.48	Put			4,243.78000	4.24378	4,385,290	4.97	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			1,325.44000	1.32544	1,246,900	5.43	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			1,967.01000	1.96701	2,057,260	5.43	0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			63.05000	0.06305	55,580	5.21	0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			7,159.81000	7.15981	7,321,130	5.21	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			197.51000	0.19751	177,590	5.03	0.00	0	4,00
R186	On	05/05/2022	Bond Future	7.28	Put			4,979.60000	4.97960	5,128,470	5.03	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			1,418.48000	1.41848	1,336,620	5.45	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.35	Put			1,862.03000	1.86203	1,948,960	5.45	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			676.20000	0.67620	625,620	5.21	0.00	0	4,00
R186	On	05/05/2022	Bond Future	7.88	Put			2,999.23000	2.99923	3,117,440	5.21	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			1,049.81000	1.04981	982,010	5.36	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.14	Put			2,328.12000	2.32812	2,429,110	5.36	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Call			3,460.76000	3.46076	3,331,540	5.86	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			682.35000	0.68235	721,920	5.86	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.31	Call			1,343.75000	1.34375	1,264,550	5.43	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,945.68000	1.94568	2,035,270	5.43	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			1,362.22000	1.36222	1,282,350	5.44	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,924.53000	1.92453	2,013,450	5.44	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			2,026.40000	2.02640	1,925,860	5.56	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			1,330.29000	1.33029	1,398,540	5.56	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.94	Call			2,779.53000	2.77953	2,661,790	5.71	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			920.26000	0.92026	971,310	5.71	0.00	0	4,00
R186	On	04/08/2022	Bond Future	7.96	Put			3,613.57000	3.61357	3,737,990	5.07	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			986.61000	0.98661	927,310	5.20	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			3,192.78000	3.19278	3,307,680	5.20	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			3,145.92000	3.14592	3,259,680	5.22	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			4,633.56000	4.63356	4,497,300	6.19	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			775.92000	0.77592	813,860	6.19	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			133.39000	0.13339	120,590	4.88	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			6,912.63000	6.91263	7,074,030	4.88	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
R186	On	04/08/2022	Bond Future	7.96	Call		757.44000	0.75744	707,660	5.07	0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.14	Call		1,001.19000	1.00119	941,320	5.21	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put		3,169.28000	3.16928	3,283,610	5.21	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		1,015.90000	1.01590	955,460	5.22	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		1,557.38000	1.55738	1,483,670	5.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		3,109.24000	3.10924	3,214,170	5.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		1,572.63000	1.57263	1,498,470	5.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		3,088.96000	3.08896	3,193,440	5.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		1,541.80000	1.54180	1,468,550	5.26	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		3,129.21000	3.12921	3,234,600	5.26	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											11,569,606.65	105	83,51
R197	On	03/02/2022	Bond Future			321.73933	321.73933	321.71640	321.71640		0.00	0	1,07
R197	On	05/05/2022	Bond Future			325.66335	325.66335	325.65010	325.65010		0.00	0	22
R197	On	04/08/2022	Bond Future			321.41249	321.41249	321.40824	321.40824		0.00	0	
R197	On	03/11/2022	Bond Future			325.52777	325.52777	325.53065	325.53065		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			238.12752	238.12752	239.48303	239.48303		0.00	0	8,02
R202	On	05/05/2022	Bond Future			241.03176	241.03176	242.41122	242.41122		0.00	0	42
R202	On	04/08/2022	Bond Future			239.63135	239.63135	241.03521	241.03521		0.00	0	
R202	On	03/11/2022	Bond Future			242.69912	242.69912	244.12595	244.12595		0.00	0	
Total R202 Future											0.00	0	8,46
Total For R202											0.00	0	8,46
R2023	On	03/02/2022	Bond Future			5.42857	105.79169	5.41388	105.80684	1.14	2,962,167.32	28	16,50
R2023	On	05/05/2022	Bond Future			5.61351	103.14565	5.59003	103.16423	0.98	0.00	0	71
R2023	On	04/08/2022	Bond Future			5.90986	104.38798	5.87001	104.40997	0.71	0.00	0	
R2023	On	03/11/2022	Bond Future			6.56864	101.82268	6.48926	101.84700	0.79	0.00	0	
Total R2023 Future											2,962,167.32	28	17,27
R2023	On	03/02/2022	Bond Future	5.06	Call		71.19000	0.07119	66,590	1.08	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put		437.07000	0.43707	447,620	1.08	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call		74.12000	0.07412	69,400	1.08	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put		429.64000	0.42964	440,070	1.08	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call		77.28000	0.07728	72,430	1.09	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put		422.43000	0.42243	432,730	1.09	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		673.83000	0.67383	658,890	1.13	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		106.60000	0.10660	110,240	1.13	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call		661.01000	0.66101	646,180	1.13	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2023	On	05/05/2022	Bond Future	6.29	Put			109.47000	0.10947	113,220	1.13	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			667.41000	0.66741	652,530	1.13	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			108.02000	0.10802	111,720	1.13	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			214.40000	0.21440	223,750	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			311.54000	0.31154	298,830	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			212.31000	0.21231	221,590	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			304.73000	0.30473	292,160	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			216.51000	0.21651	225,930	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			308.12000	0.30812	295,480	0.74	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			271.25000	0.27125	259,660	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			341.55000	0.34155	354,280	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			273.06000	0.27306	261,430	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			340.29000	0.34029	352,980	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			269.44000	0.26944	257,890	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			342.80000	0.34280	355,570	0.77	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												2,962,167.32	28	17,27
R2030	On	03/02/2022	Bond Future			9.82695	90.22980	9.76210	90.56057		9.29	164,579,155.20	1,824	83,17
R2030	On	05/05/2022	Bond Future			10.05377	91.30905	9.98521	91.64664		8.91	0.00	0	14,72
R2030	On	04/08/2022	Bond Future			10.29827	88.38444	10.22565	88.72900		8.87	0.00	0	
R2030	On	03/11/2022	Bond Future			10.53415	89.54598	10.45752	89.89673		8.64	0.00	0	
Total R2030 Future												164,579,155.20	1,824	97,90
R2030	On	03/02/2022	Bond Future	8.80	Call			118.85000	0.11885	92,400	8.50	0.00	0	92
R2030	On	03/02/2022	Bond Future	8.39	Put			7,404.59000	7.40459	7,728,020	8.57	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			27.30000	0.02730	19,960	8.57	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.60	Call			1,110.39000	1.11039	967,550	9.18	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Put			194.82000	0.19482	223,060	10.58	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Call			5,543.72000	5.54372	5,241,190	10.58	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Put			4,964.16000	4.96416	5,264,150	8.54	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			142.88000	0.14288	112,100	8.54	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.80	Put			5,213.81000	5.21381	5,518,130	8.50	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			772.39000	0.77239	660,450	9.05	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Put			1,189.41000	1.18941	1,323,130	9.41	0.00	0	8,00
R2030	On	03/02/2022	Bond Future	9.90	Call			1,890.92000	1.89092	1,693,870	9.41	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,458.73000	1.45873	1,613,660	9.31	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.78	Call			1,550.18000	1.55018	1,374,340	9.31	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Put			1,944.04000	1.94404	2,131,970	9.18	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Call			324.67000	0.32467	265,460	8.75	0.00	0	4,00
R2030	On	03/02/2022	Bond Future	9.45	Put			2,422.43000	2.42243	2,637,680	9.06	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	03/02/2022	Bond Future	9.45	Call		808.58000	0.80858	693,060	9.06	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		2,456.59000	2.45659	2,673,630	9.06	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call		790.42000	0.79042	676,690	9.06	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		2,490.91000	2.49091	2,709,740	9.05	0.00	0	
R2030	On	03/02/2022	Bond Future	9.40	Put		2,596.13000	2.59613	2,820,270	9.02	0.00	0	
R2030	On	03/02/2022	Bond Future	9.40	Call		720.31000	0.72031	613,680	9.02	0.00	0	9
R2030	On	03/02/2022	Bond Future	9.35	Put		2,777.37000	2.77737	3,010,190	8.97	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call		638.63000	0.63863	540,680	8.97	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Put		3,792.45000	3.79245	4,064,010	8.75	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put		711.61000	0.71161	775,010	10.26	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call		5,729.70000	5.72970	5,455,510	10.26	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put		1,750.47000	1.75047	1,886,240	9.27	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call		2,851.28000	2.85128	2,649,460	9.27	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put		1,769.31000	1.76931	1,906,200	9.26	0.00	0	20
R2030	On	05/05/2022	Bond Future	10.20	Call		2,821.52000	2.82152	2,620,820	9.26	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put		1,788.31000	1.78831	1,926,330	9.25	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call		2,791.89000	2.79189	2,592,320	9.25	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put		2,304.86000	2.30486	2,471,160	9.04	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.95	Call		2,130.85000	2.13085	1,959,560	9.04	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put		4,128.15000	4.12815	4,367,410	8.65	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.35	Call		921.42000	0.92142	823,090	8.65	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Put		6,006.03000	6.00603	6,292,380	8.32	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call		385.34000	0.38534	334,100	8.32	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.81	Put		6,371.46000	6.37146	6,664,450	8.26	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Call		322.84000	0.32284	278,240	8.26	0.00	0	20
R2030	On	05/05/2022	Bond Future	8.47	Put		8,054.26000	8.05426	8,367,100	8.28	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call		159.48000	0.15948	134,730	8.28	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put		9,806.66000	9.80666	10,131,160	8.35	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call		76.66000	0.07666	63,570	8.35	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	7.73	Put		12,099.28000	12.09928	12,431,540	8.44	0.00	0	
R2030	On	05/05/2022	Bond Future	7.73	Call		27.95000	0.02795	22,620	8.44	0.00	0	20
R2030	On	04/08/2022	Bond Future	9.55	Call		1,269.91000	1.26991	1,159,010	8.59	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call		180.86000	0.18086	156,940	8.25	0.00	0	80
R2030	On	04/08/2022	Bond Future	10.95	Put		1,454.03000	1.45403	1,556,300	9.73	0.00	0	80
R2030	On	04/08/2022	Bond Future	10.95	Call		4,815.48000	4.81548	4,573,190	9.73	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put		4,526.10000	4.52610	4,758,760	8.60	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call		1,286.47000	1.28647	1,174,570	8.60	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put		4,559.35000	4.55935	4,793,010	8.59	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		4,592.78000	4.59278	4,827,430	8.59	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		1,253.50000	1.25350	1,143,590	8.59	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/08/2022	Bond Future	9.05	Put			6,433.96000	6.43396	6,713,410	8.25	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			609.78000	0.60978	544,670	8.25	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			9,975.48000	9.97548	10,296,120	8.25	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			3,916.82000	3.91682	4,116,000	8.56	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			2,256.53000	2.25653	2,104,960	8.56	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			3,943.16000	3.94316	4,143,230	8.55	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			2,235.86000	2.23586	2,085,180	8.55	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			3,969.99000	3.96999	4,170,930	8.55	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			2,215.65000	2.21565	2,065,840	8.55	0.00	0	
Total R2030 Option												0.00	0	28,82
Total For R2030												164,579,155.20	1,824	126,72
R2032	On	03/02/2022	Bond Future			10.32048	90.11753	10.25057	90.51394		10.31	0.00	0	108,13
R2032	On	05/05/2022	Bond Future			10.53543	87.04835	10.46196	87.45226		10.28	0.00	0	20,38
R2032	On	04/08/2022	Bond Future			10.75915	88.07455	10.68192	88.48611		9.88	0.00	0	
R2032	On	03/11/2022	Bond Future			10.98498	85.08647	10.90391	85.50507		10.12	0.00	0	
Total R2032 Future												0.00	0	128,52
R2032	On	03/02/2022	Bond Future	9.14	Call			57.98000	0.05798	42,060	8.94	0.00	0	9
R2032	On	03/02/2022	Bond Future	8.91	Put			8,113.41000	8.11341	8,502,730	9.04	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call			23.46000	0.02346	16,370	9.04	0.00	0	19
R2032	On	03/02/2022	Bond Future	11.13	Call			5,159.12000	5.15912	4,814,340	11.61	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			481.31000	0.48131	551,300	11.30	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.95	Call			4,340.83000	4.34083	4,014,410	11.30	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Put			4,295.17000	4.29517	4,628,500	9.39	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call			307.09000	0.30709	244,010	9.39	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Put			6,691.33000	6.69133	7,071,820	8.94	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Call			4,119.23000	4.11923	3,798,780	11.22	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			817.50000	0.81750	928,010	10.82	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.66	Call			3,105.15000	3.10515	2,819,250	10.82	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put			832.39000	0.83239	944,550	10.81	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Call			3,065.13000	3.06513	2,780,880	10.81	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put			343.59000	0.34359	395,220	11.61	0.00	0	27
R2032	On	03/02/2022	Bond Future	10.53	Call			2,599.83000	2.59983	2,336,790	10.63	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put			1,186.07000	1.18607	1,334,900	10.53	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.45	Call			2,310.54000	2.31054	2,062,960	10.53	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			1,207.12000	1.20712	1,357,940	10.52	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call			2,275.67000	2.27567	2,030,080	10.52	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Put			527.91000	0.52791	603,870	11.22	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.43	Call			2,241.04000	2.24104	1,997,470	10.50	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			1,250.26000	1.25026	1,405,120	10.49	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	10.42	Call		2,206.82000	2.20682	1,965,270	10.49	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put		1,410.48000	1.41048	1,579,820	10.42	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call		1,973.55000	1.97355	1,746,480	10.42	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		1,029.74000	1.02974	1,163,110	10.63	0.00	0	2
R2032	On	03/02/2022	Bond Future	10.14	Call		1,354.57000	1.35457	1,173,380	10.19	0.00	0	
R2032	On	03/02/2022	Bond Future	9.90	Put		2,824.73000	2.82473	3,093,410	9.89	0.00	0	90
R2032	On	03/02/2022	Bond Future	9.90	Call		800.07000	0.80007	672,340	9.89	0.00	0	90
R2032	On	03/02/2022	Bond Future	9.81	Put		3,188.55000	3.18855	3,476,520	9.75	0.00	0	15
R2032	On	03/02/2022	Bond Future	9.81	Call		634.03000	0.63403	525,590	9.75	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		1,228.46000	1.22846	1,381,300	10.50	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Call		423.82000	0.42382	343,160	9.54	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Put		4,049.07000	4.04907	4,373,880	9.46	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call		362.14000	0.36214	290,540	9.46	0.00	0	2
R2032	On	03/02/2022	Bond Future	9.58	Put		4,245.30000	4.24530	4,576,980	9.40	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call		317.56000	0.31756	252,830	9.40	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.14	Put		1,986.47000	1.98647	2,201,690	10.19	0.00	0	5
R2032	On	03/02/2022	Bond Future	9.67	Put		3,810.92000	3.81092	4,126,670	9.54	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		1,348.89000	1.34889	1,470,310	11.22	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		4,354.47000	4.35447	4,071,980	11.22	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put		1,134.45000	1.13445	1,239,200	11.46	0.00	0	75
R2032	On	05/05/2022	Bond Future	11.18	Call		4,975.85000	4.97585	4,676,690	11.46	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Put		3,278.77000	3.27877	3,515,180	10.22	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call		1,704.95000	1.70495	1,537,450	10.22	0.00	0	75
R2032	On	05/05/2022	Bond Future	11.04	Put		1,320.18000	1.32018	1,439,420	11.25	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		4,430.85000	4.43085	4,146,180	11.25	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		1,334.46000	1.33446	1,454,790	11.23	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		4,392.61000	4.39261	4,109,030	11.23	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Put		5,654.33000	5.65433	5,977,420	9.55	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Call		602.32000	0.60232	521,500	9.55	0.00	0	75
R2032	On	05/05/2022	Bond Future	10.98	Put		1,408.31000	1.40831	1,534,210	11.16	0.00	0	95
R2032	On	05/05/2022	Bond Future	10.98	Call		4,203.16000	4.20316	3,925,150	11.16	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Put		2,932.95000	2.93295	3,152,730	10.32	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Call		1,977.63000	1.97763	1,793,500	10.32	0.00	0	95
R2032	On	04/08/2022	Bond Future	9.72	Put		6,252.91000	6.25291	6,567,970	9.21	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call		897.62000	0.89762	801,120	9.21	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put		10,088.62000	10.08862	10,465,680	8.92	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		1,764.14000	1.76414	1,609,690	9.66	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put		1,065.01000	1.06501	1,150,120	11.44	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call		7,210.26000	7.21026	6,883,810	11.44	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put		1,355.66000	1.35566	1,461,180	11.06	0.00	0	80

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/08/2022	Bond Future	11.60	Call			6,081.30000	6.08130	5,775,260	11.06	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call			246.35000	0.24635	211,850	8.92	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.22	Put			4,325.52000	4.32552	4,580,120	9.67	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			1,807.72000	1.80772	1,650,760	9.67	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			4,359.24000	4.35924	4,615,100	9.67	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call			1,785.85000	1.78585	1,630,150	9.67	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			4,393.16000	4.39316	4,650,270	9.66	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			4,043.19000	4.04319	4,268,910	10.07	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Call			2,766.95000	2.76695	2,574,070	10.07	0.00	0	
Total R2032 Option												0.00	0	12,14
Total For R2032												0.00	0	140,66
R2035	On	03/02/2022	Bond Future			10.74290	90.98370	10.66267	91.48956		11.48	5,277,054.60	58	102,48
R2035	On	05/05/2022	Bond Future			10.94661	87.59306	10.86265	88.10776		11.49	0.00	0	8,92
R2035	On	04/08/2022	Bond Future			11.16058	88.62399	11.07262	89.14774		11.05	0.00	0	
R2035	On	03/11/2022	Bond Future			11.37551	85.31242	11.28353	85.84461		11.41	0.00	0	
Total R2035 Future												5,277,054.60	58	111,41
R2035	On	03/02/2022	Bond Future	9.70	Call			135.61000	0.13561	99,110	10.28	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			6,547.30000	6.54730	7,016,660	10.28	0.00	0	
R2035	On	03/02/2022	Bond Future	9.92	Call			310.18000	0.31018	238,730	10.64	0.00	0	20
R2035	On	03/02/2022	Bond Future	9.92	Put			5,199.10000	5.19910	5,633,510	10.64	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			544.40000	0.54440	434,250	10.93	0.00	0	28
R2035	On	03/02/2022	Bond Future	10.24	Put			3,530.03000	3.53003	3,890,680	11.16	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			834.52000	0.83452	684,090	11.19	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			3,438.15000	3.43815	3,793,580	11.19	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Call			1,005.74000	1.00574	834,110	11.29	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Put			3,083.36000	3.08336	3,417,590	11.29	0.00	0	50
R2035	On	03/02/2022	Bond Future	10.35	Put			3,040.78000	3.04078	3,372,300	11.30	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Call			1,736.15000	1.73615	1,490,070	11.61	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Put			2,070.54000	2.07054	2,330,320	11.61	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.65	Call			1,864.01000	1.86401	1,606,960	11.66	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			1,944.28000	1.94428	2,193,090	11.66	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.24	Call			794.22000	0.79422	649,010	11.16	0.00	0	50
R2035	On	03/02/2022	Bond Future	11.03	Put			1,043.72000	1.04372	1,198,520	12.28	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.05	Call			3,413.13000	3.41313	3,057,840	12.32	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			1,009.34000	1.00934	1,159,910	12.32	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.11	Call			3,680.03000	3.68003	3,312,570	12.44	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put			912.42000	0.91242	1,050,820	12.44	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.35	Call			1,028.60000	1.02860	854,260	11.30	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.22	Put			756.57000	0.75657	874,580	12.65	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	03/02/2022	Bond Future	11.23	Call			4,232.18000	4.23218	3,842,600	12.67	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			743.62000	0.74362	859,900	12.67	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			4,279.23000	4.27923	3,887,950	12.69	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			731.00000	0.73100	845,580	12.69	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Call			3,325.73000	3.32573	2,974,670	12.28	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			682.28000	0.68228	790,200	12.77	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.33	Call			4,708.31000	4.70831	4,302,510	12.87	0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Put			625.73000	0.62573	725,790	12.87	0.00	0	50
R2035	On	03/02/2022	Bond Future	11.39	Call			4,999.84000	4.99984	4,585,230	12.99	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			563.77000	0.56377	655,020	12.99	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.22	Call			4,185.39000	4.18539	3,797,540	12.65	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put			4,213.32000	4.21332	4,609,030	10.93	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Call			6,701.08000	6.70108	6,247,480	13.56	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			302.41000	0.30241	354,670	13.56	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.88	Call			7,470.22000	7.47022	7,004,580	13.79	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			227.15000	0.22715	267,370	13.79	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			4,468.61000	4.46861	4,070,670	12.77	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			5,744.64000	5.74464	5,358,780	12.76	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			1,199.90000	1.19990	1,328,740	12.76	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			5,788.78000	5.78878	5,401,730	12.78	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			1,187.11000	1.18711	1,314,760	12.78	0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Call			2,293.57000	2.29357	2,054,700	11.46	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	10.72	Put			3,178.26000	3.17826	3,454,090	11.46	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			5,833.00000	5.83300	5,444,760	12.80	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			1,174.46000	1.17446	1,300,920	12.80	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Call			10,428.49000	10.42849	9,962,290	14.48	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put			413.16000	0.41316	461,660	14.48	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	10.82	Call			2,598.23000	2.59823	2,340,310	11.56	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put			2,861.39000	2.86139	3,118,170	11.56	0.00	0	1,20
R2035	On	04/08/2022	Bond Future	9.53	Put			10,361.30000	10.36130	10,828,910	9.97	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put			8,488.77000	8.48877	8,926,190	10.02	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call			1,820.90000	1.82090	1,635,220	10.63	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.53	Put			5,156.41000	5.15641	5,494,480	10.63	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Call			2,085.03000	2.08503	1,881,790	10.73	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			4,729.53000	4.72953	5,050,040	10.73	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.53	Call			376.51000	0.37651	320,370	9.97	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Put			4,436.69000	4.43669	4,744,380	10.81	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call			2,316.41000	2.31641	2,098,740	10.82	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put			4,401.22000	4.40122	4,707,300	10.82	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			2,342.74000	2.34274	2,123,480	10.83	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/08/2022	Bond Future	10.74	Put		4,365.68000	4.36568	4,670,170	10.83	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		638.28000	0.63828	551,950	10.02	0.00	0	10
R2035	On	04/08/2022	Bond Future	11.13	Call		3,483.53000	3.48353	3,203,430	11.16	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		3,141.34000	3.14134	3,384,990	11.16	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call		7,560.96000	7.56096	7,154,830	12.52	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put		1,290.97000	1.29097	1,408,590	12.52	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Call		2,289.94000	2.28994	2,073,880	10.81	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call		3,362.37000	3.36237	3,105,180	11.33	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		4,261.52000	4.26152	4,536,520	11.33	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call		3,390.76000	3.39076	3,132,230	11.34	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put		4,230.93000	4.23093	4,504,590	11.34	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call		3,419.27000	3.41927	3,159,410	11.34	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		4,200.51000	4.20051	4,472,840	11.34	0.00	0	
Total R2035 Option											0.00	0	15,46
Total For R2035											5,277,054.60	58	126,90
R2037	On	03/02/2022	Bond Future			10.91858	82.53887	10.84348	83.01553	12.69	577,772.09	7	112,28
R2037	On	05/05/2022	Bond Future			11.11930	83.52628	11.04076	84.01130	12.14	0.00	0	11,85
R2037	On	04/08/2022	Bond Future			11.33198	80.25536	11.24973	80.74879	12.29	0.00	0	
R2037	On	03/11/2022	Bond Future			11.53320	81.31477	11.44737	81.81615	12.09	0.00	0	
Total R2037 Future											577,772.09	7	124,14
R2037	On	03/02/2022	Bond Future	11.45	Call		4,416.13000	4.41613	4,040,380	13.98	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		657.38000	0.65738	755,250	14.02	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		4,511.74000	4.51174	4,132,950	14.02	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		668.96000	0.66896	768,340	14.00	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		4,463.93000	4.46393	4,086,650	14.00	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		680.62000	0.68062	781,530	13.98	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		1,149.92000	1.14992	1,266,190	13.43	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		5,891.78000	5.89178	5,523,030	13.43	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		1,162.35000	1.16235	1,279,730	13.41	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		5,847.45000	5.84745	5,479,810	13.41	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		1,174.74000	1.17474	1,293,220	13.40	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		5,803.02000	5.80302	5,436,480	13.40	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		760.72000	0.76072	667,710	11.30	0.00	0	!
R2037	On	04/08/2022	Bond Future	11.42	Put		2,926.66000	2.92666	3,138,590	12.75	0.00	0	!
R2037	On	04/08/2022	Bond Future	11.42	Call		3,943.19000	3.94319	3,661,690	12.75	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		4,474.58000	4.47458	4,759,790	12.21	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Call		2,387.95000	2.38795	2,179,730	12.21	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		4,511.01000	4.51101	4,797,700	12.20	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.90	Call		2,361.76000	2.36176	2,155,020	12.20	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/08/2022	Bond Future	10.89	Put			4,547.68000	4.54768	4,835,860	12.19	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			2,335.73000	2.33573	2,130,480	12.19	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put			8,154.83000	8.15483	8,555,250	11.30	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			4,323.98000	4.32398	4,580,490	12.13	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call			3,452.06000	3.45206	3,207,190	12.13	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			4,262.41000	4.26241	4,516,430	12.14	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			3,509.64000	3.50964	3,262,280	12.14	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			4,293.27000	4.29327	4,548,520	12.14	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			3,480.96000	3.48096	3,234,830	12.14	0.00	0	
Total R2037 Option												0.00	0	15
Total For R2037												577,772.09	7	124,25
R2040	On	03/02/2022	Bond Future			10.98770	84.74782	10.91769	85.22715		13.26	0.00	0	76,5
R2040	On	05/05/2022	Bond Future			11.18075	85.76165	11.10753	86.24945		12.67	0.00	0	8,45
R2040	On	04/08/2022	Bond Future			11.38497	82.26660	11.30828	82.76296		12.85	0.00	0	
R2040	On	03/11/2022	Bond Future			11.57763	83.35285	11.49761	83.85725		12.63	0.00	0	
Total R2040 Future												0.00	0	85,01
R2040	On	03/02/2022	Bond Future	11.57	Call			4,999.97000	4.99997	4,614,860	14.93	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put			694.23000	0.69423	788,450	14.93	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call			5,051.50000	5.05150	4,664,960	14.95	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put			682.47000	0.68247	775,260	14.95	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call			5,103.25000	5.10325	4,715,310	14.98	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put			671.01000	0.67101	762,400	14.98	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call			6,315.18000	6.31518	5,944,560	14.17	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put			1,265.18000	1.26518	1,382,360	14.17	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call			11,898.42000	11.89842	11,450,070	16.34	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put			394.00000	0.39400	433,450	16.34	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Call			277.52000	0.27752	231,830	11.33	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put			9,638.79000	9.63879	10,080,900	11.33	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call			1,376.48000	1.37648	1,220,880	12.15	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put			5,098.83000	5.09883	5,431,030	12.15	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call			6,362.63000	6.36263	5,990,930	14.19	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put			1,252.02000	1.25202	1,368,120	14.19	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call			6,410.14000	6.41014	6,037,370	14.21	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put			1,239.00000	1.23900	1,354,030	14.21	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put			5,902.49000	5.90249	6,231,090	12.27	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call			2,680.66000	2.68066	2,462,040	12.64	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put			4,521.99000	4.52199	4,799,730	12.64	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put			4,446.49000	4.44649	4,721,180	12.66	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call			7,332.15000	7.33215	6,959,880	14.29	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/08/2022	Bond Future	12.24	Put			1,607.55000	1.60755	1,731,640	14.29	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Call			357.94000	0.35794	309,450	11.68	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put			11,947.98000	11.94798	12,395,850	11.68	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call			1,793.04000	1.79304	1,625,280	12.27	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.04	Call			2,709.93000	2.70993	2,489,780	12.65	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put			4,483.98000	4.48398	4,760,190	12.65	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call			2,739.63000	2.73963	2,517,960	12.66	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call			3,798.16000	3.79816	3,544,910	12.55	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put			4,420.17000	4.42017	4,671,320	12.55	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call			3,829.46000	3.82946	3,574,940	12.56	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put			4,387.40000	4.38740	4,637,280	12.56	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call			3,766.67000	3.76667	3,514,690	12.55	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put			4,452.82000	4.45282	4,705,240	12.55	0.00	0	
Total R2040 Option												0.00	0	4,96
Total For R2040												0.00	0	89,96
R2044	On	03/02/2022	Bond Future			11.00983	81.60971	10.93971	82.09877		13.89	32,888,713.13	403	56,46
R2044	On	05/05/2022	Bond Future			11.19289	82.58603	11.11959	83.08358		13.27	0.00	0	5,76
R2044	On	04/08/2022	Bond Future			11.38619	79.17875	11.30945	79.68487		13.46	0.00	0	
R2044	On	03/11/2022	Bond Future			11.56813	80.22422	11.48809	80.73847		13.23	0.00	0	
Total R2044 Future												32,888,713.13	403	62,16
R2044	On	03/02/2022	Bond Future	11.59	Call			5,062.07000	5.06207	4,669,320	15.75	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put			707.54000	0.70754	803,850	15.75	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call			5,114.10000	5.11410	4,719,900	15.77	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put			695.67000	0.69567	790,530	15.77	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call			5,166.24000	5.16624	4,770,620	15.80	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put			684.00000	0.68400	777,440	15.80	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call			6,480.82000	6.48082	6,100,340	14.94	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put			1,253.10000	1.25310	1,370,170	14.94	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call			6,385.04000	6.38504	6,006,740	14.90	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put			1,279.39000	1.27939	1,398,640	14.90	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call			6,432.81000	6.43281	6,053,420	14.92	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put			1,266.08000	1.26608	1,384,240	14.92	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put			4,352.21000	4.35221	4,626,310	13.30	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call			2,905.54000	2.90554	2,671,950	13.31	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put			4,314.83000	4.31483	4,587,360	13.31	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call			2,843.83000	2.84383	2,613,380	13.29	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put			4,389.86000	4.38986	4,665,530	13.29	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call			2,874.60000	2.87460	2,642,580	13.30	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call			3,855.71000	3.85571	3,595,960	13.15	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	03/11/2022	Bond Future	11.40	Put		4,428.26000	4.42826	4,682,760	13.15	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		3,887.88000	3.88788	3,626,820	13.16	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		4,395.08000	4.39508	4,648,270	13.16	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		3,823.67000	3.82367	3,565,230	13.14	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		4,461.66000	4.46166	4,717,470	13.14	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											32,888,713.13	403	62,16
R2048	On	03/02/2022	Bond Future			10.94679	85.06100	10.88174	85.52891	13.60	128,442,110.00	1,510	179,12
R2048	On	05/05/2022	Bond Future			11.11856	81.66266	11.05056	82.13881	13.69	0.00	0	2,00
R2048	On	04/08/2022	Bond Future			11.29764	82.62322	11.22649	83.10767	13.17	0.00	0	
R2048	On	03/11/2022	Bond Future			11.47580	79.29639	11.40151	79.78866	13.64	0.00	0	
Total R2048 Future											128,442,110.00	1,510	181,12
R2048	On	03/02/2022	Bond Future	9.80	Call		81.49000	0.08149	60,740	12.22	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Put		8,605.33000	8.60533	9,052,490	12.22	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Call		191.62000	0.19162	149,090	12.49	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	10.00	Put		7,027.12000	7.02712	7,452,500	12.49	0.00	0	
R2048	On	03/02/2022	Bond Future	10.20	Call		392.18000	0.39218	316,600	12.76	0.00	0	90
R2048	On	03/02/2022	Bond Future	10.40	Put		4,337.36000	4.33736	4,685,540	13.09	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call		940.16000	0.94016	795,330	13.26	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Put		3,783.45000	3.78345	4,106,530	13.26	0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Call		1,481.90000	1.48190	1,284,390	13.53	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	10.70	Put		2,814.45000	2.81445	3,084,850	13.53	0.00	0	
R2048	On	03/02/2022	Bond Future	10.90	Put		2,043.78000	2.04378	2,261,150	13.83	0.00	0	
R2048	On	03/02/2022	Bond Future	11.00	Call		2,574.12000	2.57412	2,298,400	13.99	0.00	0	10
R2048	On	03/02/2022	Bond Future	11.00	Put		1,726.95000	1.72695	1,919,140	13.99	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		4,848.22000	4.84822	4,479,150	15.15	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		781.81000	0.78181	880,650	15.15	0.00	0	
R2048	On	03/02/2022	Bond Future	10.40	Call		720.73000	0.72073	601,000	13.09	0.00	0	10
R2048	On	03/02/2022	Bond Future	10.20	Put		5,592.64000	5.59264	5,984,970	12.76	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		4,901.05000	4.90105	4,530,490	15.17	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		768.61000	0.76861	865,960	15.17	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		4,954.00000	4.95400	4,581,960	15.20	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		755.64000	0.75564	851,510	15.20	0.00	0	
R2048	On	03/02/2022	Bond Future	10.90	Call		2,175.60000	2.17560	1,925,060	13.83	0.00	0	90
R2048	On	05/05/2022	Bond Future	11.80	Call		6,313.67000	6.31367	5,953,670	15.16	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		1,326.95000	1.32695	1,443,100	15.16	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		6,362.48000	6.36248	6,001,380	15.18	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		1,312.93000	1.31293	1,427,980	15.18	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		6,264.77000	6.26477	5,905,860	15.13	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	05/05/2022	Bond Future	11.79	Put		1,340.96000	1.34096	1,458,200	15.13	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		4,603.56000	4.60356	4,869,180	13.15	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		2,915.57000	2.91557	2,695,240	13.16	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		4,563.86000	4.56386	4,827,980	13.16	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		2,947.34000	2.94734	2,725,500	13.17	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		4,524.72000	4.52472	4,787,330	13.17	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		2,884.26000	2.88426	2,665,430	13.15	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		3,924.35000	3.92435	3,676,120	13.69	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put		4,605.90000	4.60590	4,849,940	13.69	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		3,957.52000	3.95752	3,708,030	13.70	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		4,571.47000	4.57147	4,814,250	13.70	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		3,990.81000	3.99081	3,740,050	13.70	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		4,537.26000	4.53726	4,778,770	13.70	0.00	0	
Total R2048 Option											0.00	0	4,60
Total For R2048											128,442,110.00	1,510	185,75
R209	On	03/02/2022	Bond Future			10.68002	70.27886	10.59462	70.75098	12.80	79,907,063.82	1,137	17,76
R209	On	05/05/2022	Bond Future			10.86222	67.97771	10.77325	68.45760	12.79	0.00	0	5,35
R209	On	04/08/2022	Bond Future			11.04955	68.77802	10.95684	69.26589	12.34	0.00	0	
R209	On	03/11/2022	Bond Future			11.23627	66.54241	11.13978	67.03790	12.71	0.00	0	
Total R209 Future											79,907,063.82	1,137	23,16
R209	On	03/02/2022	Bond Future	11.02	Call		3,094.34000	3.09434	2,754,400	13.68	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		787.80000	0.78780	919,980	13.68	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		3,133.58000	3.13358	2,791,720	13.70	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		774.16000	0.77416	904,420	13.70	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		3,172.97000	3.17297	2,829,230	13.72	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		760.72000	0.76072	889,100	13.72	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		4,554.17000	4.55417	4,205,200	13.84	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		1,122.39000	1.12239	1,253,310	13.84	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		6,809.64000	6.80964	6,404,610	14.93	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		597.06000	0.59706	671,920	14.93	0.00	0	12,00
R209	On	05/05/2022	Bond Future	9.75	Call		383.51000	0.38351	314,310	11.34	0.00	0	8,50
R209	On	05/05/2022	Bond Future	9.75	Put		6,265.69000	6.26569	6,676,380	11.34	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Call		2,280.30000	2.28030	2,037,010	12.79	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		2,406.50000	2.40650	2,643,100	12.79	0.00	0	12,00
R209	On	05/05/2022	Bond Future	11.44	Call		4,592.07000	4.59207	4,241,870	13.86	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		1,109.97000	1.10997	1,239,660	13.86	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		4,630.06000	4.63006	4,278,630	13.87	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		1,097.69000	1.09769	1,226,150	13.87	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		3,986.68000	3.98668	4,276,950	12.18	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	Opt Interr
R209	On	04/08/2022	Bond Future	10.59	Call			1,973.38000	1.97338	1,774,290	12.19	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			3,953.98000	3.95398	4,242,760	12.19	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call			1,928.66000	1.92866	1,732,550	12.18	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put			4,019.59000	4.01959	4,311,350	12.18	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call			1,950.95000	1.95095	1,753,350	12.18	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call			3,024.99000	3.02499	2,780,900	12.73	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put			3,647.41000	3.64741	3,898,810	12.73	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			3,050.44000	3.05044	2,805,090	12.73	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put			3,620.58000	3.62058	3,870,720	12.73	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call			2,999.65000	2.99965	2,756,820	12.72	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put			3,674.40000	3.67440	3,927,060	12.72	0.00	0	
Total R209 Option												0.00	0	32,62
Total For R209												79,907,063.82	1,137	55,78
R210	On	03/02/2022	Bond Future			211.72967	211.72967	212.93084	212.93084		9.99	0.00	0	1,38
R210	On	05/05/2022	Bond Future			211.45995	211.45995	212.68222	212.68222		9.98	0.00	0	10
R210	On	04/08/2022	Bond Future			214.12492	214.12492	215.36876	215.36876		9.50	0.00	0	
R210	On	03/11/2022	Bond Future			213.95648	213.95648	215.22096	215.22096		9.62	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			10.10718	84.95093	10.03206	85.33765		9.99	0.00	0	20,88
R213	On	05/05/2022	Bond Future			10.31719	82.43425	10.23828	82.82822		9.98	0.00	0	
R213	On	04/08/2022	Bond Future			10.53940	83.40702	10.45641	83.80840		9.50	0.00	0	
R213	On	03/11/2022	Bond Future			10.76545	80.97021	10.67833	81.37828		9.62	0.00	0	
Total R213 Future												0.00	0	20,88
R213	On	03/02/2022	Bond Future	8.63	Call			20.25000	0.02025	13,890	8.96	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			7,689.31000	7.68931	8,069,670	8.96	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			39.48000	0.03948	27,880	8.91	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			6,731.19000	6.73119	7,106,310	8.91	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			149.54000	0.14954	113,160	9.02	0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Put			2,317.05000	2.31705	2,562,390	9.78	0.00	0	10
R213	On	03/02/2022	Bond Future	9.98	Put			1,659.03000	1.65903	1,857,400	9.97	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			193.25000	0.19325	148,460	9.11	0.00	0	40
R213	On	03/02/2022	Bond Future	9.22	Put			4,527.87000	4.52787	4,869,800	9.11	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call			580.58000	0.58058	476,310	9.55	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			2,958.21000	2.95821	3,240,660	9.55	0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Call			896.61000	0.89661	755,230	9.78	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			1,210.97000	1.21097	1,369,820	10.15	0.00	0	20
R213	On	03/02/2022	Bond Future	9.96	Call			1,339.56000	1.33956	1,155,490	9.96	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			1,712.74000	1.71274	1,915,390	9.96	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	9.97	Call		1,364.55000	1.36455	1,178,330	9.96	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		1,685.81000	1.68581	1,886,310	9.96	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		1,389.64000	1.38964	1,201,290	9.97	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put		494.98000	0.49498	571,800	10.84	0.00	0	2:
R213	On	03/02/2022	Bond Future	10.00	Call		1,440.92000	1.44092	1,248,300	9.99	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put		1,606.68000	1.60668	1,800,780	9.99	0.00	0	4:
R213	On	03/02/2022	Bond Future	10.15	Call		1,859.34000	1.85934	1,635,490	10.13	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put		1,253.24000	1.25324	1,416,110	10.13	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call		1,919.28000	1.91928	1,691,410	10.15	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Put		4,871.41000	4.87141	5,221,750	9.02	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call		2,168.52000	2.16852	1,924,950	10.23	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put		1,053.03000	1.05303	1,196,180	10.23	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call		3,429.35000	3.42935	3,128,490	10.73	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put		563.06000	0.56306	648,920	10.73	0.00	0	4:
R213	On	03/02/2022	Bond Future	10.67	Call		3,705.53000	3.70553	3,395,630	10.84	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		3,423.02000	3.42302	3,164,400	10.36	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		1,394.24000	1.39424	1,529,590	10.36	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		3,357.81000	3.35781	3,101,630	10.34	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		1,426.06000	1.42606	1,563,850	10.34	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		3,390.46000	3.39046	3,133,060	10.35	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		1,410.17000	1.41017	1,546,740	10.35	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		4,266.78000	4.26678	4,528,080	9.25	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		1,475.65000	1.47565	1,334,380	9.25	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		4,234.25000	4.23425	4,494,360	9.25	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		1,439.23000	1.43923	1,300,340	9.24	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		4,299.22000	4.29922	4,561,710	9.24	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		1,457.50000	1.45750	1,317,420	9.25	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		2,406.94000	2.40694	2,224,580	9.55	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		3,776.70000	3.77670	4,002,410	9.55	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		2,428.60000	2.42860	2,245,200	9.56	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		3,750.35000	3.75035	3,975,020	9.56	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		2,385.09000	2.38509	2,203,770	9.54	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		3,802.89000	3.80289	4,029,640	9.54	0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											0.00	0	23,74
R214	On	03/02/2022	Bond Future			11.00396	67.26775	10.93392	67.66411	13.77	0.00	0	19,9:
R214	On	05/05/2022	Bond Future			11.17843	64.79203	11.10542	65.19521	13.82	0.00	0	4:
R214	On	04/08/2022	Bond Future			11.36006	65.55391	11.28390	65.96394	13.33	0.00	0	
R214	On	03/11/2022	Bond Future			11.54084	63.13779	11.46154	63.55437	13.80	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R214 Future												0.00	0	20,37
R214	On	03/02/2022	Bond Future	11.39	Call			3,315.42000	3.31542	3,023,270	15.06	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put			801.54000	0.80154	905,750	15.06	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call			3,355.48000	3.35548	3,061,850	15.09	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put			788.22000	0.78822	890,950	15.09	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call			3,395.68000	3.39568	3,100,580	15.11	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put			775.11000	0.77511	876,370	15.11	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call			4,637.17000	4.63717	4,344,140	15.15	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put			1,211.66000	1.21166	1,321,810	15.15	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call			4,561.18000	4.56118	4,270,190	15.10	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put			1,237.54000	1.23754	1,349,730	15.10	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call			4,599.14000	4.59914	4,307,120	15.12	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put			1,224.53000	1.22453	1,335,690	15.12	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put			3,822.88000	3.82288	4,055,620	13.06	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call			2,168.72000	2.16872	1,990,140	13.07	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put			3,791.08000	3.79108	4,022,530	13.07	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call			2,120.00000	2.12000	1,943,990	13.05	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put			3,855.12000	3.85512	4,089,140	13.05	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call			2,144.18000	2.14418	1,966,890	13.06	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			3,153.15000	3.15315	2,944,160	13.89	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			3,746.58000	3.74658	3,954,170	13.89	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			3,179.32000	3.17932	2,969,280	13.90	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			3,719.18000	3.71918	3,925,720	13.90	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call			3,127.08000	3.12708	2,919,140	13.88	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			3,774.14000	3.77414	3,982,780	13.88	0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	20,37
Total for Bond												426,203,642.81	5,072	1,123,06
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
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	

Contract 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 R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	

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/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 03/02/2022 GOVI			798.17400	798.17400	801.36600	801.36600				7,981,740.00	1	98
GOVI On 05/05/2022 GOVI			807.70700	807.70700	810.96200	810.96200				0.00	0	
GOVI On 04/08/2022 GOVI			817.58300	817.58300	820.90100	820.90100				0.00	0	
GOVI On 03/11/2022 GOVI			827.96000	827.96000	831.33700	831.33700				0.00	0	
Total GOVI Future										7,981,740.00	1	98
GOVI On 03/02/2022 GOVI	792.74	Call			86,260.00000	8.62600	54,340,000			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			86,160.00000	8.61600	54,240,000			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	Opt Intere
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		86,060.00000	8.60600	54,140,000		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		227,120.00000	22.71200	194,570,000		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		227,320.00000	22.73200	194,770,000		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		227,220.00000	22.72200	194,670,000		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	16,870,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Call		16,210.00000	1.62100	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put		0.00000	0.00000	16,970,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call		16,410.00000	1.64100	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Put		0.00000	0.00000	16,770,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Call		16,310.00000	1.63100	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call		109,170.00000	10.91700	75,400,000		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		109,070.00000	10.90700	75,300,000		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		109,270.00000	10.92700	75,500,000		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											7,981,740.00	1	9€
Total for GOVI											7,981,740.00	1	9€
AL37	On	03/02/2022	Index Future			800.49900	800.49900	801.62400	801.62400		0.00	0	
AL37	On	05/05/2022	Index Future			810.05900	810.05900	811.22300	811.22300		0.00	0	
AL37	On	04/08/2022	Index Future			819.96400	819.96400	821.16500	821.16500		0.00	0	
AL37	On	03/11/2022	Index Future			830.37100	830.37100	831.60500	831.60500		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	03/02/2022	Index Future			908.56800	908.56800	912.26100	912.26100		0.00	0	
AL7T	On	05/05/2022	Index Future			919.42000	919.42000	923.18400	923.18400		0.00	0	
AL7T	On	04/08/2022	Index Future			930.66200	930.66200	934.49800	934.49800		0.00	0	
AL7T	On	03/11/2022	Index Future			942.47300	942.47300	946.37900	946.37900		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	03/02/2022	Index Future			808.63300	808.63300	811.94200	811.94200		0.00	0	1€
ALBI	On	05/05/2022	Index Future			818.29100	818.29100	821.66500	821.66500		0.00	0	2€
ALBI	On	04/08/2022	Index Future			828.29700	828.29700	831.73500	831.73500		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ALBI On 03/11/2022 Index Future			838.80900	838.80900	842.30900	842.30900				0.00	0	
Total ALBI Future										0.00	0	22
Total For ALBI										0.00	0	22
IGOV On 03/02/2022 Index Future			300.08000	300.08000	301.92300	301.92300				0.00	0	48
IGOV On 05/05/2022 Index Future			303.73700	303.73700	305.61200	305.61200				0.00	0	
IGOV On 04/08/2022 Index Future			307.52400	307.52400	309.43100	309.43100				0.00	0	
IGOV On 03/11/2022 Index Future			311.49800	311.49800	313.43700	313.43700				0.00	0	
Total IGOV Future										0.00	0	48
Total For IGOV										0.00	0	48
Total for Index										0.00	0	72
JIBAR f On 15/12/2021 Jibar Future			3.90500	96.09500	3.91500	96.08500				0.00	0	
JIBAR f On 19/01/2022 Jibar Future			3.99500	96.00500	3.98500	96.01500				0.00	0	
JIBAR f On 16/02/2022 Jibar Future			4.30000	95.70000	4.27000	95.73000				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.38500	95.61500	4.34500	95.65500				0.00	0	
JIBAR f On 20/04/2022 Jibar Future			4.71000	95.29000	4.66000	95.34000				0.00	0	
JIBAR f On 18/05/2022 Jibar Future			4.78000	95.22000	4.72000	95.28000				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			5.10000	94.90000	5.02000	94.98000				0.00	0	
JIBAR f On 21/09/2022 Jibar Future			5.57500	94.42500	5.45500	94.54500				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			5.99000	94.01000	5.86000	94.14000				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			6.46000	93.54000	6.33000	93.67000				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			6.77500	93.22500	6.62500	93.37500				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			7.04500	92.95500	6.89500	93.10500				0.00	0	
Total Jibar Future										0.00	0	21
Total For JIBAR FUTURE										0.00	0	21
Total for Jibar										0.00	0	21
5Y STN On 21/12/2021 Interest Rate Swap			90.70000	90.70000	90.70000	90.70000				0.00	0	5
Total 5Y STND Future										0.00	0	5
Total For 5Y STND										0.00	0	5
Total for Interest Rate Swap										0.00	0	5
Total for Derivatives :										434,185,382.81	5,073	1,125,03
ABCPI On 07/12/2023 Spot Bond			2.73000	320.64120	2.73000	320.57373				163,800,000,000.00	60,000,000	30,000,00
Total ABCPI3 SPOT										163,800,000,000.00	60,000,000	30,000,00
Total For ABCPI3										163,800,000,000.00	60,000,000	30,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	101.03371				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABF003 On 18/07/2024 Spot Bond					0.00000	101.28705				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	103.91128	9.65000	103.88452				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.16500	91.79528	11.16500	93.17433				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	99.90478				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.06083				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.30786				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.96676				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.05819				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	100.40979				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.54005				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.04426				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	102.22208				0.00	0	
Total ABFN25 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 ABFN25										0.00	0	
ABFN2! On 17/10/2029 Spot Bond					0.00000	103.65539				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2! On 29/08/2023 Spot Bond					0.00000	100.52757				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2! On 29/08/2025 Spot Bond					0.00000	100.60138				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3! On 29/08/2028 Spot Bond					0.00000	101.50988				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3! On 15/11/2023 Spot Bond					0.00000	100.76960				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3! On 15/11/2024 Spot Bond					0.00000	101.31677				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3! On 07/02/2022 Spot Bond					0.00000	100.34304				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3! On 07/02/2024 Spot Bond					0.00000	100.88268				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3! On 07/02/2026 Spot Bond					0.00000	100.07657				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3! On 07/02/2029 Spot Bond					0.00000	101.53243				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3! On 23/04/2022 Spot Bond					0.00000	100.39250				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3! On 16/09/2022 Spot Bond					0.00000	101.24863				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN40 On 16/09/2024 Spot Bond					0.00000	101.40414				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN41 On 16/09/2026 Spot Bond					0.00000	101.28616				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN42 On 16/09/2029 Spot Bond					0.00000	100.58353				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN43 On 14/10/2022 Spot Bond					0.00000	100.54030				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN44 On 14/10/2024 Spot Bond					0.00000	100.55625				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN45 On 14/10/2026 Spot Bond					0.00000	100.56769				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN46 On 24/06/2025 Spot Bond					0.00000	100.81981				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN47 On 24/08/2023 Spot Bond					0.00000	100.01193				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN48 On 24/08/2025 Spot Bond					0.00000	100.01245				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN49 On 30/03/2024 Spot Bond					0.00000	100.83447				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN50 On 30/03/2026 Spot Bond					0.00000	100.71031				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.83536				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.62117				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.68877				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.38853				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.37792				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.73976				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.40000	7.40000	7.40000	144.94502				0.00	0	14,727,40
Total ABKI04 SPOT										0.00	0	14,727,40
Total For ABKI04										0.00	0	14,727,40
ABKI04 On 13/03/2024 Spot Bond			100.00000	27.94891	100.00000	27.88256				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.15000	3.15000	3.15000	152.97485				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.87000	3.87000	3.87000	201.79914				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.53000	4.53000	4.53000	230.40130				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.86500	6.86500	6.86500	102.87786				0.00	0	
Total ABN67 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 ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.01500	8.01500	8.01500	114.68202				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.02500	102.45376	5.02500	102.43999				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.39500	104.42943	5.39500	104.41408				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.35500	110.70227	7.35500	110.68018				0.00	0	903,245,00
Total ABS16 SPOT										0.00	0	903,245,00
Total For ABS16										0.00	0	903,245,00
ABS17 On 11/11/2027 Spot Bond			8.28000	111.33535	8.28000	111.31041				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.83500	108.50472	5.83500	108.48748				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.27000	103.88751	8.27000	103.86426				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.30838	100.00000	12.28084				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			2.05000	324.77245	2.05000	324.71005				0.00	0	
Total ABS12 SPOT										0.00	0	
Total For ABS12										0.00	0	
ABS14 On 31/01/2022 Spot Bond			1.55500	176.36637	1.55500	176.33483				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.89000	10.89000	10.89000	104.16071				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.13922				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.10324				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	101.06393				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.79620				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.09992				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.09992				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.13055				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.13055				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	175.51680				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	177.14798				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.04232				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.01348				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AECI03 On 21/11/2022 Spot Bond					0.00000	100.16536				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.40282				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.14743				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.04394				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	99.87923				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.40304				0.00	0	552,750,70
Total AGT01 SPOT										0.00	0	552,750,70
Total For AGT01										0.00	0	552,750,70
AGT02 On 28/11/2024 Spot Bond					0.00000	104.13750				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	102.52503				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.25825				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.52480				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.54531				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.31500	99.33887	8.31500	100.49708				0.00	0	
Total AH2A31 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 AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.57627				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.67936				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.80800				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.45245				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.01407				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.55500	107.92498	6.55500	107.90606				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.01117				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.01655				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.01985				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.35908				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.19214				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.51031				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.01646				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.01974				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.04267				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.17587				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.01318				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.01811				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.01688				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.02139				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.01983				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.04920				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.04512				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIR02 On 30/04/2023 Spot Bond			7.63500	106.22085	7.63500	106.19898				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.05500	102.59184	8.05500	102.56983				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.93500	89.75465	11.93500	89.72638				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.91500	180.63295	5.91500	180.57940				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	99.88566				0.00	0	70,000,00
Total APF06 SPOT										0.00	0	70,000,00
Total For APF06										0.00	0	70,000,00
APF07 On 25/06/2023 Spot Bond					0.00000	100.92702				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.47096				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.12366				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.25231				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.01753				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.29429				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF17 On 21/01/2022 Spot Bond					0.00000	100.57371				0.00	0	
Total APF17 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 APF17										0.00	0	
ASN02: On 07/12/2033 Spot Bond			4.88000	245.90440	4.88000	245.83847				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			4.89500	222.69642	4.89500	222.63665				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13: On 31/01/2022 Spot Bond			2.53000	176.05685	2.53000	176.02070				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14: On 31/01/2022 Spot Bond			2.57500	176.04260	2.57500	176.00624				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.74000	192.06267	4.74000	192.01176				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	101.22423				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.90164				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.98000	111.20370	4.98000	111.17368				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.95046				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.96524				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN203 On 20/06/2022 Spot Bond					0.00000	101.06397				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN204 On 24/08/2025 Spot Bond					0.00000	104.14138				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN209 On 29/08/2022 Spot Bond					0.00000	99.90217				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN214 On 20/06/2023 Spot Bond					0.00000	101.22064				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN264 On 20/06/2023 Spot Bond					0.00000	100.95518				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	100.11995				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN278 On 20/08/2048 Spot Bond					0.00000	100.01751				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN279 On 21/08/2023 Spot Bond					0.00000	100.01638				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	101.18066				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	100.91408				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN291 On 20/12/2023 Spot Bond					0.00000	101.03151				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	

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 20/12/2023 Spot Bond					0.00000	101.51641				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 20/12/2021 Spot Bond					0.00000	100.95167				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.49500	4.49500	4.49500	105.81319				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			4.95000	4.95000	4.95000	99.48998				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.97527				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.11790				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	100.22382				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	100.28523				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			5.09000	109.67783	5.09000	109.64788				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	101.04948				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.95041				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35(On 20/06/2024 Spot Bond					0.00000	101.01984				0.00	0	
Total ASN351 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 ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.00445				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.00445				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	99.92355				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	101.21151				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.98460				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.02242				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	100.57625				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	101.08264				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	101.08264				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.66586				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.99360				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	100.01233				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	101.03436				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN400 On 20/12/2024 Spot Bond					0.00000	100.98640				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN410 On 20/12/2024 Spot Bond					0.00000	101.16645				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2021 Spot Bond					0.00000	101.18704				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN420 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	
ASN420 On 20/12/2024 Spot Bond					0.00000	104.59577				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN440 On 22/06/2023 Spot Bond					0.00000	100.89455				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.92411				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	101.23711				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	101.82619				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	104.67309				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	

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 17/07/2023 Spot Bond					0.00000	100.51518				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.52035				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	102.92254				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	102.55462				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.34012				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.40423				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.00279				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	101.37276				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	108.41900				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	102.49105				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	100.99924				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.96026				0.00	0	
Total ASN497 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 ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.96026				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN507 On 28/09/2025 Spot Bond					0.00000	100.97267				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			9.71000	101.08259	9.71000	101.05640				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			8.89000	100.67346	8.89000	100.64954				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN510 On 21/12/2026 Spot Bond			9.44000	99.32520	9.44000	99.30018				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			9.44000	99.32520	9.44000	99.30018				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN522 On 31/07/2022 Spot Bond			9.10000	102.89460	9.10000	102.86973				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	103.50895	11.05000	103.47869				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN530 On 31/07/2024 Spot Bond			11.00000	103.49322	11.00000	103.46311				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	103.33588	10.50000	103.30714				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN538 On 31/01/2024 Spot Bond			10.50000	103.33588	10.50000	103.30714				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN541 On 02/04/2026 Spot Bond					0.00000	100.88052				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	100.32882				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	100.19511				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	103.36736	10.60000	103.33835				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.47000	102.22436	10.47000	103.29779				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.55000	103.35161	10.55000	103.32275				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	100.29795				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56 On 24/04/2025 Spot Bond					0.00000	100.48937				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56 On 04/09/2024 Spot Bond					0.00000	99.82894				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57 On 13/02/2023 Spot Bond					0.00000	100.61726				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57 On 20/12/2022 Spot Bond					0.00000	100.95044				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58 On 13/02/2023 Spot Bond					0.00000	101.02216				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	

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 14/11/2022 Spot Bond					0.00000	100.14317				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	101.33302				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	102.70196				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2022 Spot Bond			9.22000	102.89456	9.22000	102.86900				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.63458				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.61790				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.44578				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.46085				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	99.92429				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.32290				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.40671				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2022 Spot Bond					0.00000	101.12399				0.00	0	
Total ASN611 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 ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.27369				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.05079				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.04306				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.25214				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.99228				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 25/11/2021 Spot Bond					0.00000	101.30739				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	99.90105				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.82811				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.14851				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.26698				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	99.80331				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.38031				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN644 On 12/07/2024 Spot Bond					0.00000	101.28322				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	100.71004				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN646 On 31/03/2032 Spot Bond					0.00000	101.04269				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN658 On 11/02/2022 Spot Bond					0.00000	100.12459				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN660 On 27/02/2023 Spot Bond					0.00000	99.93682				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN665 On 19/08/2025 Spot Bond					0.00000	100.10449				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667 On 02/04/2026 Spot Bond					0.00000	100.85078				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN669 On 23/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN670 SPOT										0.00	0	
Total For ASN670										0.00	0	
ASN670 On 29/06/2026 Spot Bond					0.00000	100.92593				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN679 On 26/11/2021 Spot Bond					0.00000	99.98671				0.00	0	
Total ASN680 SPOT										0.00	0	
Total For ASN680										0.00	0	
ASN680 On 20/06/2026 Spot Bond					0.00000	101.21122				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 20/06/2026 Spot Bond					0.00000	101.26518				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.97055				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.82436				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.02129				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.38385				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.38392				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.76651				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.37216				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.08528				0.00	0	50,000,00
Total ASN700 SPOT										0.00	0	50,000,00
Total For ASN700										0.00	0	50,000,00
ASN70: On 20/06/2026 Spot Bond					0.00000	101.17715				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.93908				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.23058				0.00	0	
Total ASN707 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 ASN707										0.00	0	
ASN707 On 05/01/2022 Spot Bond					0.00000	100.79529				0.00	0	
Total ASN708 SPOT										0.00	0	
Total For ASN708										0.00	0	
ASN711 On 10/01/2022 Spot Bond					0.00000	100.95031				0.00	0	
Total ASN712 SPOT										0.00	0	
Total For ASN712										0.00	0	
ASN711 On 04/05/2024 Spot Bond					0.00000	100.18178				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN711 On 19/08/2023 Spot Bond					0.00000	100.11241				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN711 On 31/03/2032 Spot Bond					0.00000	101.09577				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN711 On 15/09/2033 Spot Bond					0.00000	101.22705				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN711 On 30/09/2022 Spot Bond					0.00000	100.67105				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN711 On 30/09/2024 Spot Bond					0.00000	100.75348				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN711 On 30/12/2021 Spot Bond					0.00000	100.68012				0.00	0	
Total ASN719 SPOT										0.00	0	
Total For ASN719										0.00	0	
ASN721 On 12/06/2024 Spot Bond					0.00000	100.72149				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN721 On 15/10/2022 Spot Bond					0.00000	100.60837				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN721 On 20/01/2022 Spot Bond					0.00000	100.50134				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN725 SPOT										0.00	0	
Total For ASN725										0.00	0	
ASN725 On 19/01/2022 Spot Bond					0.00000	100.51019				0.00	0	
Total ASN726 SPOT										0.00	0	
Total For ASN726										0.00	0	
ASN726 On 05/06/2023 Spot Bond					0.00000	99.81807				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN733 On 31/07/2026 Spot Bond					0.00000	100.36958				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN735 On 28/02/2026 Spot Bond					0.00000	99.90982				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN736 On 31/03/2026 Spot Bond					0.00000	100.43298				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN737 On 18/02/2022 Spot Bond					0.00000	100.09269				0.00	0	
Total ASN740 SPOT										0.00	0	
Total For ASN740										0.00	0	
ASN740 On 22/02/2022 Spot Bond					0.00000	100.08219				0.00	0	
Total ASN741 SPOT										0.00	0	
Total For ASN741										0.00	0	
ASN741 On 20/06/2026 Spot Bond					0.00000	100.10951				0.00	1,000,000,000	
Total ASN742 SPOT										0.00	1,000,000,000	
Total For ASN742										0.00	1,000,000,000	
ASN742 On 20/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746 On 25/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		413,000,000,000,000.00		4,130,000,000	4,000,000,000	
Total ASN747 SPOT								13,000,000,000,000.00		4,130,000,000	4,000,000,000	
Total For ASN747								13,000,000,000,000.00		4,130,000,000	4,000,000,000	
ASN747 On 31/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	

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			4.58500	103.11899	4.58500	103.10623				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.59303	9.30000	101.56791				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	102.24536				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.43386				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.01470				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	99.85175				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.75660				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.04000	99.19240	7.04000	99.17354				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.84826				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.12878				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.04535				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.07325				0.00	0	
Total BAYA57 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 BAYA57										0.00	0	
BAYA6 ⁶ On 30/09/2022 Spot Bond					0.00000	101.24406				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA6 ⁷ On 31/03/2023 Spot Bond			8.75500	8.75500	8.75500	104.73164				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA7 ² On 31/03/2026 Spot Bond			11.50000	11.50000	11.50000	104.11363				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA7 ³ On 31/03/2022 Spot Bond					0.00000	101.12731				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA7 ⁴ On 01/07/2024 Spot Bond					0.00000	99.01754				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA7 ⁵ On 01/07/2022 Spot Bond					0.00000	101.06393				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA7 ⁶ On 01/07/2022 Spot Bond					0.00000	101.06415				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA7 ⁷ On 30/09/2022 Spot Bond					0.00000	101.05995				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA7 ⁸ On 31/03/2023 Spot Bond					0.00000	101.47026				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA7 ⁹ On 31/03/2023 Spot Bond					0.00000	101.28219				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA8 ⁰ On 30/06/2023 Spot Bond					0.00000	101.13857				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA8 ¹ On 30/06/2023 Spot Bond					0.00000	101.32031				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.28156				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.31957				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	101.24323				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.31938				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.33201				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.52702				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.28167				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	101.21075				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.48603				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	101.20613				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.24377				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.20572				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.50947				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.90770				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.54776				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.51025				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.94418				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.58642				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	101.50979				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.44500	8.44500	8.44500	99.25288				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.32612				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.78042				0.00	0	
Total BDX31 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 BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.25314				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.12226				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.31676				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.33241				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.29929				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.54500	105.83861	7.54500	105.81695				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	99.84268				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.08972				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.00022				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.70285				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.29505				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	105.32684				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.36789				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.65659				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.58518				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.29500	106.32096	6.29500	106.30275				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	101.09009				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.64040				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.56143				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.41578				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.45155				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.75655				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.64700				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	98.18800				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	68.03300				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	54.42500				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	99.92034				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BNPP1 On 18/02/2022 Spot Bond					0.00000	100.04666				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1 On 27/03/2022 Spot Bond					0.00000	100.72862				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.44721				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.09259				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	99.81823				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	100.26465				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	100.56688				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	100.30538				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.70712				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2 On 03/11/2022 Spot Bond					0.00000	100.28144				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.29339				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3 On 24/08/2022 Spot Bond					0.00000	100.07058				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3 On 24/08/2024 Spot Bond					0.00000	100.16329				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3 On 03/11/2022 Spot Bond					0.00000	100.25455				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.87941				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	98.97753				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.28343				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.02000	111.94586	8.02000	111.92182				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.19000	113.01368	8.19000	112.98890				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.79000	108.85640	8.79000	108.83054				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.21000	10.21000	10.21000	103.46896				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.46626				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.32537				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	99.91793				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.91186				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.65353				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.69529				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	108.52089	4.77000	105.56600				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.47100				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN34 ^l On 20/12/2023 Spot Bond					0.00000	100.80148				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 ^l On 20/03/2024 Spot Bond			7.40500	108.50991	7.40500	108.48811				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 ^v On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36 ^t On 20/03/2024 Spot Bond			8.70700	111.15726	8.70700	112.97800				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 ^l On 06/08/2023 Spot Bond					0.00000	100.32891				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 ^l On 26/07/2022 Spot Bond					0.00000	100.48389				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 ^v On 20/03/2024 Spot Bond					0.00000	105.80519				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 ^l On 20/03/2024 Spot Bond			10.98000	101.06138	10.98000	101.03154				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 ^l On 20/09/2024 Spot Bond				100.00000	0.00000	109.05900				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 ^v On 20/09/2024 Spot Bond			6.50000	116.23665	6.50000	110.70800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 ^t On 20/09/2024 Spot Bond					0.00000	104.89600				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 ^v On 20/09/2022 Spot Bond					0.00000	101.03148				0.00	0	
Total CLN394 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.12770				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.12634				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.12634				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN452 On 31/01/2022 Spot Bond			2.50000	176.06636	2.50000	176.03035				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.85000	141.08780	5.85000	141.04646				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.29000	139.25125	6.29000	139.20883				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	101.44800				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN456 On 29/11/2021 Spot Bond					0.00000	99.93891				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	99.94215				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN460 On 13/03/2022 Spot Bond			6.75500	102.98368	6.75500	102.96500				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	101.32994				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	101.03000				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.08426				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47: On 19/11/2022 Spot Bond					0.00000	100.11313				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN47: On 29/11/2021 Spot Bond			100.00000	99.18478	100.00000	98.91599				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN48(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	
CLN48: On 02/12/2021 Spot Bond					0.00000	99.90235				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN48: On 02/12/2021 Spot Bond			6.25000	99.89737	6.25000	99.88028				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN48(On 28/07/2022 Spot Bond			6.55500	104.66918	6.55500	104.65083				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49(On 28/03/2022 Spot Bond					0.00000	101.07637				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49: On 20/06/2022 Spot Bond					0.00000	101.20983				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49: On 29/08/2022 Spot Bond					0.00000	99.93412				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49(On 04/09/2024 Spot Bond			6.95500	110.01648	6.95500	109.99570				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49: On 04/09/2024 Spot Bond					0.00000	101.61085				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN50 On 11/10/2022 Spot Bond					0.00000	100.73190				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.77461				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.24099				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 24/10/2022 Spot Bond					0.00000	100.92219				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50 On 20/12/2022 Spot Bond					0.00000	101.38250				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51 On 11/10/2022 Spot Bond					0.00000	101.07695				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	96.30284				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51 On 15/09/2022 Spot Bond			9.96000	101.95205	9.96000	101.92468				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51 On 30/10/2022 Spot Bond			10.01000	100.72715	10.01000	100.70012				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51 On 25/11/2022 Spot Bond					0.00000	99.99998				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN51 On 30/06/2022 Spot Bond			9.60000	103.89109	9.60000	99.14160				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN52 On 12/03/2023 Spot Bond					0.00000	101.13370				0.00	0	
Total CLN520 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 CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	99.94037				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	101.95698	9.20000	101.93165				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.11528				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.79154				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.15273				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.19201				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	99.94215				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2023 Spot Bond					0.00000	101.13370				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.12161				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.60740				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.67000	105.70668	9.67000	105.67956				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.63840				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.45911				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.69577				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	145.08200				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	99.92235				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN543 On 17/01/2024 Spot Bond					0.00000	101.66317				0.00	0	
Total CLN543 SPOT										0.00	0	
Total For CLN543										0.00	0	
CLN544 On 21/08/2026 Spot Bond			9.14000	105.93608	9.14000	105.91035				0.00	0	
Total CLN544 SPOT										0.00	0	
Total For CLN544										0.00	0	
CLN545 On 29/03/2025 Spot Bond			9.19000	104.07128	9.19000	104.04546				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 12/11/2025 Spot Bond			9.28000	103.24724	9.28000	103.22136				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 18/04/2028 Spot Bond					0.00000	310.74474				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN549 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN549 SPOT										0.00	0	
Total For CLN549										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN556 On 15/11/2023 Spot Bond					0.00000	100.13100				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	100.16664				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	100.01541				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	100.77306				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	127.99300				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.19413				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	100.29200	10.19000	100.26063				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			9.14000	103.71216	9.14000	103.68655				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.24030				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.01273				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	103.04663				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	99.82722				0.00	0	
Total CLN567 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 CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.18086				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN570 On 12/11/2025 Spot Bond			9.37000	102.35848	9.37000	102.33259				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.17721				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	100.18200				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	101.11167				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN576 On 20/06/2024 Spot Bond					0.00000	101.22951				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.58140				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.84935				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN580 On 10/05/2024 Spot Bond					0.00000	100.20311				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	99.92705				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	101.30152				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond					0.00000	100.52484				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	99.92902				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.41655				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.20382				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	101.01945				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	101.02261				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.08489				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.89633				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.27000	143.43036	4.27000	116.50088				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.01515				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.87386				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.01515				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.02475				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.79978				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	101.09577				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.02261				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	101.02261				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	101.48400				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.63921				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.25584				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.15619				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.24300				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.60291				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.01597				0.00	0	
Total CLN608 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 CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	100.67798	9.32000	100.65279				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.43802				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.05698				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.22606				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.01440				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond					0.00000	99.92697				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.80594				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 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	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.47500				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.59369				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	99.81429				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.38579				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.38435				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2022 Spot Bond					0.00000	100.43162				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 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	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.46752				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.53500	105.73483	6.53500	105.71636				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.10982				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	90.06431				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.08500	63.78549	12.08500	84.74756				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	100.07028				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.84000	101.48662	9.84000	101.46014				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN63 On 19/08/2025 Spot Bond					0.00000	100.10934				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2022 Spot Bond					0.00000	100.06612				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	100.89076				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/05/2022 Spot Bond					0.00000	100.30388				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.86339				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.01394				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.10886				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2022 Spot Bond					0.00000	100.15375				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.11854				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.52858				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.01419				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.00275				0.00	0	
Total CLN645 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 CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.39683				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.00455				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.26777				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	99.92477				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.10886				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.08770				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.10886				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	99.97100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.25650				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.91365				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.67898				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN667 On 20/06/2023 Spot Bond					0.00000	100.55600				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	115.96300				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	139.24300				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.12422				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.96262				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.13014				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	104.60867				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.68471				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	99.93596				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	100.12015				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN672 On 09/03/2022 Spot Bond					0.00000	101.16948				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.25785	147.97815	4.25785	120.22772				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.25785	147.97815	4.25785	120.22850				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.12257				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	100.12901				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	101.01533				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.31360				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	100.12467				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	101.12885				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.96934				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.99773				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.42699				0.00	0	
Total CLN685 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 CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	101.19259				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.19238				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	101.04193				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2022 Spot Bond					0.00000	100.90064				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.04207				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.13143				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.24191				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.69565				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.33060				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	99.93217				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.16014				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.25982				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.59942				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	86.81740				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.13223				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.09376				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.01697				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	83.20822				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	83.45475				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.97976				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.14018				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.02406				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.02406				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN716 On 21/06/2025 Spot Bond					0.00000	101.02406				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.23332				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.98402				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	81.21684				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	81.54355				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	101.14064				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.26352				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.93719				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.93719				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.93719				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.95493				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.95493				0.00	0	
Total CLN728 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 CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.95493				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.79943				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.85422				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.50334				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 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	
CLN734 On 11/09/2026 Spot Bond					0.00000	101.00397				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	100.19498				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN736 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	95.45737				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.14862				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	101.20257				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	108.07200				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	94.06817				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.10724				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.10208				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	100.32009				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 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	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.67157				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	99.90600				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2021 Spot Bond					0.00000	101.04202				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.39426				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 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	
CLN749 On 11/09/2026 Spot Bond					0.00000	101.08378				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.77870				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN752 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN754 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.33712				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	99.73268				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN756 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	
CLN757 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	
CLN758 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	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.76507				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	101.71155				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN761 On 22/04/2026 Spot Bond					0.00000	100.86375				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN762 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	
CLN763 On 12/02/2025 Spot Bond					0.00000	100.33537				0.00	0	
Total CLN763 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 CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.43971				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	93.75137				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	102.33712				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	101.08108				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					0.00000	98.26054				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	81.78152				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	88.17220				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	99.93153				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.41090				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.87000	6.87000	6.87000	113.79245				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	99.91663				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	101.55185				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	99.89770				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.18098				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.12059				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	102.80174				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00		5,000,000,000	5,000,000,000	
Total CLN782 SPOT										10,000,000,000,000.00	5,000,000,000	5,000,000,000
Total For CLN782										10,000,000,000,000.00	5,000,000,000	5,000,000,000
CLN81 On 18/04/2028 Spot Bond			8.44500	99.27544	8.44500	99.25288				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.85500	105.84341	7.85500	105.82114				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			10.39000	108.69482	10.39000	108.66475				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.84500	112.36646	6.84500	112.34580				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
COT01 On 03/04/2023 Spot Bond			7.39000	103.50881	7.39000	103.48817			0.00	0	
Total COT01 SPOT									0.00	0	
Total For COT01									0.00	0	
COT02 On 03/04/2028 Spot Bond			12.20000	92.81517	12.20000	92.78498		4,880,000,000,000.00		400,000,000	100,000,000
Total COT02 SPOT								4,880,000,000,000.00		400,000,000	100,000,000
Total For COT02								4,880,000,000,000.00		400,000,000	100,000,000
COT03 On 05/06/2028 Spot Bond			10.79000	93.65687	10.79000	93.62998		0.00		0	75,000,000,000
Total COT03 SPOT								0.00		0	75,000,000,000
Total For COT03								0.00		0	75,000,000,000
CPV01 On 30/06/2029 Spot Bond			9.75500	9.75500	9.75500	108.57141		0.00		0	
Total CPV01 SPOT								0.00		0	
Total For CPV01								0.00		0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.62012		0.00		0	
Total DENG88 SPOT								0.00		0	
Total For DENG88								0.00		0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.46984		0.00		0	
Total DENG99 SPOT								0.00		0	
Total For DENG99								0.00		0	
DNG10 On 10/12/2021 Spot Bond					0.00000	101.23086		0.00		0	
Total DNG103 SPOT								0.00		0	
Total For DNG103								0.00		0	
DOL01 On 20/12/2021 Spot Bond					0.00000	102.46864		0.00		0	
Total DOL012 SPOT								0.00		0	
Total For DOL012								0.00		0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.01326		0.00		0	
Total DSY01 SPOT								0.00		0	
Total For DSY01								0.00		0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.00788		0.00		0	70,000,000
Total DSY02 SPOT								0.00		0	70,000,000
Total For DSY02								0.00		0	70,000,000
DSY03 On 21/11/2024 Spot Bond			9.54000	9.54000	9.54000	102.45754		0.00		0	
Total DSY03 SPOT								0.00		0	
Total For DSY03								0.00		0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.42820		0.00		0	
Total DSY04 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 DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.01696				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.82500	106.20299	6.82500	106.18362				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	44.80846	100.00000	44.70983				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	44.80846	100.00000	44.70983				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.33500	107.37275	7.33500	107.35175				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	102.60469	9.69000	102.57832				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.60469	9.69000	102.57832				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.04000	93.51575	12.04000	93.48604				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	102.71368	10.10000	102.68618				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.71368	10.10000	102.68618				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	99.93935				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.77570				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22B On 29/08/2022 Spot Bond					0.00000	99.83272				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22C On 24/10/2022 Spot Bond					0.00000	100.54496				0.00	0	
Total DVF22C 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 DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.26812				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.73944				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.57320				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.31250				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.11073				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.30940				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.28835				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	96.13808				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.30635				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.32854				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.02262				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.49000	103.19860	5.49000	103.18333				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.86500	108.44388	6.86500	108.42367				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.14000	110.69259	5.14000	110.66198				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.98000	98.69212	4.98000	98.66546				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	138.28966	2.25000	138.26239				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.05000	146.87010	4.05000	146.83380				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.02200	133.32554	4.02200	133.29269				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.06500	130.31667	4.06500	130.28466				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.83000	112.63324	4.83000	112.60320				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.95000	100.83462	4.95000	100.80745				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	138.28966	2.25000	138.26239				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	182.59262				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN002 On 07/06/2024 Spot Bond					0.00000	179.66931				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	139.08780				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	137.97764				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	135.82862				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	126.20649				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	127.51952				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	122.17385				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	124.21947				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.87500	100.96922	9.87500	100.94235				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.75500	11.75500	11.75500	93.31372				0.00	0	
Total EMM04 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 EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.80500	11.80500	11.80500	97.80321				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.94000	9.94000	9.94000	104.82672				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.94000	9.94000	9.94000	105.25216				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.82500	11.82500	11.82500	78.64594				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.08000	11.08000	11.08000	103.37498				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.82500	11.82500	11.82500	98.20531				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	99.84577				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.13963				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.09348				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	101.06383				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.21824				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	99.89077				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF021 On 28/05/2024 Spot Bond					0.00000	99.93797				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF022 On 07/09/2026 Spot Bond					0.00000	101.21513				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	101.05382				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.17866				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	99.88726				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT002 On 03/06/2024 Spot Bond					0.00000	99.88396				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	100.54103				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	101.18920				0.00	0	150,000,00
Total EQT005 SPOT										0.00	0	150,000,00
Total For EQT005										0.00	0	150,000,00
EQT005 On 30/10/2023 Spot Bond					0.00000	100.32599				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	100.92927				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.68833				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT009 On 11/11/2022 Spot Bond					0.00000	100.14031				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT010 On 12/11/2024 Spot Bond					0.00000	100.14903				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.08309				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.07760				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	100.09180				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C7 On 17/08/2022 Spot Bond					0.00000	100.07869				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	100.08413				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA26 On 17/05/2022 Spot Bond					0.00000	100.07589				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA27 On 17/08/2022 Spot Bond					0.00000	100.07324				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA28 On 17/08/2023 Spot Bond					0.00000	100.08957				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.18500	107.57139	6.18500	107.55359			18,431,300,000,000.00	2,980,000,000	3,980,000,000	
Total ES23 SPOT									18,431,300,000,000.00	2,980,000,000	3,980,000,000	
Total For ES23									18,431,300,000,000.00	2,980,000,000	3,980,000,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.34269	10.00000	103.31528			0.00	0		
Total ES23/R2023 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.94000	97.31066	8.94000	97.28728			44,700,000,000,000.00	5,000,000,000	4,594,606,80
Total ES26 SPOT									14,700,000,000,000.00	5,000,000,000	4,594,606,80
Total For ES26									14,700,000,000,000.00	5,000,000,000	4,594,606,80
ES26/R On 02/04/2026 Spot Bond			7.85000	101.17024	7.85000	101.14884			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.48000	76.08394	11.39500	76.50478			60,729,200,000,000.00	5,290,000,000	6,671,276,20
Total ES33 SPOT									60,729,200,000,000.00	5,290,000,000	6,671,276,20
Total For ES33									60,729,200,000,000.00	5,290,000,000	6,671,276,20
ES33/R On 15/09/2033 Spot Bond			7.50000	101.47520	7.50000	101.45456			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.92500	74.70849	11.85500	75.10226			23,850,000,000,000.00	2,000,000,000	1,850,282,90
Total ES42 SPOT									23,850,000,000,000.00	2,000,000,000	1,850,282,90
Total For ES42									23,850,000,000,000.00	2,000,000,000	1,850,282,90
ES42/R On 25/04/2042 Spot Bond			8.50000	100.73450	8.50000	100.71146			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	101.11745			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.97264			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.04946			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.13607			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.01398			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.11178			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.11851				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.38596				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.85545				0.00	0	140,000,0€
Total FIFB19 SPOT										0.00	0	140,000,0€
Total For FIFB19										0.00	0	140,000,0€
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.05752				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.28296				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.30464				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.28378				0.00	0	800,000,0€
Total FRB17 SPOT										0.00	0	800,000,0€
Total For FRB17										0.00	0	800,000,0€
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	0.00000				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.36789				0.00	0	240,000,0€
Total FRB22 SPOT										0.00	0	240,000,0€
Total For FRB22										0.00	0	240,000,0€
FRB23 On 20/09/2027 Spot Bond					0.00000	102.78345				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB24 On 08/11/2023 Spot Bond					0.00000	103.75659				0.00	0	424,099,30
Total FRB24 SPOT										0.00	0	424,099,30
Total For FRB24										0.00	0	424,099,30
FRB25 On 19/09/2024 Spot Bond					0.00000	105.00598				0.00	0	8,033,10
Total FRB25 SPOT										0.00	0	8,033,10
Total For FRB25										0.00	0	8,033,10
FRB26 On 03/06/2024 Spot Bond					0.00000	101.84673				0.00	0	326,777,00
Total FRB26 SPOT										0.00	0	326,777,00
Total For FRB26										0.00	0	326,777,00
FRB27 On 03/06/2026 Spot Bond			9.64000	106.87280	9.64000	106.84531				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.01346				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.52317				0.00	0	590,000,00
Total FRB29 SPOT										0.00	0	590,000,00
Total For FRB29										0.00	0	590,000,00
FRB30 On 19/04/2026 Spot Bond			8.44000	99.80866	8.44000	99.78600				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			330,000,000,000,000.00	33,300,000,000	75,000,000,00	
Total FRB31 SPOT									10,000,000,000,000.00	33,300,000,000	75,000,000,00	
Total For FRB31									10,000,000,000,000.00	33,300,000,000	75,000,000,00	
FRBI22 On 31/01/2022 Spot Bond			1.96000	176.23767	1.96000	176.20421				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.51000	321.97021	2.51000	321.90437				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.16500	3.16500	3.16500	152.90535				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.86000	201.96368	3.86000	201.91490				0.00	0	
Total FRBI28 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 FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.44000	4.44000	4.44000	106.20224				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.98000	4.98000	4.98000	220.87425				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.14000	94.90520	5.14000	94.87904				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.18000	95.88099	5.18000	95.85459				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			7.12000	7.12000	7.12000	81.73021				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			7.18000	7.18000	7.18000	80.92471				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			4.45000	4.45000	4.45000	147.08806				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	97.04333				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC22 On 31/01/2022 Spot Bond			2.61000	176.03150	2.61000	175.99499				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23 On 31/01/2022 Spot Bond			3.47000	175.75948	3.47000	175.71890				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25 On 14/03/2022 Spot Bond					0.00000	101.11787				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC252 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	
FRC255 On 17/07/2027 Spot Bond					0.00000	102.17750				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC256 On 06/08/2023 Spot Bond					0.00000	101.65195				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC267 On 30/01/2023 Spot Bond					0.00000	100.40417				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	103.04728				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC272 On 21/11/2022 Spot Bond					0.00000	100.01441				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279 On 20/12/2023 Spot Bond					0.00000	101.14857				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	114.77633				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	100.25657				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	101.04069				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	112.74136				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28(O)n 20/12/2022 Spot Bond					0.00000	100.99908				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(O)n 20/06/2022 Spot Bond					0.00000	101.75663				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(O)n 14/05/2024 Spot Bond					0.00000	100.12232				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(O)n 14/05/2024 Spot Bond					0.00000	100.12504				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(O)n 20/06/2024 Spot Bond					0.00000	101.45145				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(O)n 25/04/2023 Spot Bond					0.00000	102.00218				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(O)n 11/11/2024 Spot Bond					0.00000	102.27834				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(O)n 31/05/2024 Spot Bond					0.00000	101.61780				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(O)n 06/11/2023 Spot Bond					0.00000	101.24996				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(O)n 27/02/2023 Spot Bond					0.00000	99.94499				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(O)n 31/05/2024 Spot Bond					0.00000	102.98348				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(O)n 20/06/2024 Spot Bond					0.00000	100.97743				0.00	0	
Total FRC309 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 FRC309										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	101.12685				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31 On 20/06/2024 Spot Bond					0.00000	101.23850				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31 On 13/10/2026 Spot Bond					0.00000	100.62768				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31 On 15/09/2033 Spot Bond					0.00000	101.18504				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31 On 31/07/2034 Spot Bond					0.00000	100.40984				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	101.11245				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31 On 20/12/2026 Spot Bond					0.00000	101.23827				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32 On 20/12/2024 Spot Bond					0.00000	101.40072				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	101.13926				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.74309				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	101.95455				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.75353				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	99.94273				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.21691				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.57886				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.93078				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	102.60058				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.59234				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.48704				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.46865				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	101.00647				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.62342				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 20/12/2025 Spot Bond					0.00000	101.33166				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC347 On 27/03/2024 Spot Bond					0.00000	101.94553				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.64008				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	100.51921				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC350 On 31/07/2022 Spot Bond					0.00000	100.46925				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC351 On 31/08/2023 Spot Bond					0.00000	101.45306				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC352 On 02/05/2023 Spot Bond					0.00000	100.77654				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC353 On 31/07/2023 Spot Bond					0.00000	100.52801				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC354 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC355 On 31/07/2023 Spot Bond					0.00000	100.62128				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.53754				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	100.54137				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC358 On 31/01/2022 Spot Bond					0.00000	100.33079				0.00	0	
Total FRC358 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 FRC358										0.00	0	
FRC358 On 14/11/2022 Spot Bond					0.00000	100.38195				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.60616				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC361 On 31/01/2024 Spot Bond					0.00000	100.42014				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC362 On 31/03/2022 Spot Bond					0.00000	100.83285				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC363 On 01/08/2026 Spot Bond					0.00000	100.20251				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC364 On 28/02/2024 Spot Bond					0.00000	101.94734				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC365 On 31/08/2024 Spot Bond					0.00000	102.26262				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC366 On 20/06/2026 Spot Bond					0.00000	101.69013				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC367 On 31/05/2024 Spot Bond					0.00000	101.56131				0.00	0	
Total FRC367 SPOT										0.00	0	
Total For FRC367										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	102.93360				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	102.94244				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.52737				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.52485				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	103.02373				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.94569				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	101.45505				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	101.44648				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	101.01692				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	101.13751				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 16/12/2021 Spot Bond					0.00000	100.79118				0.00	0	
Total FRC380 SPOT										0.00	0	
Total For FRC380										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	100.35211				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.25000	3.25000	3.25000	175.78945				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			3.19000	3.19000	3.19000	175.80871				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC71 On 31/01/2022 Spot Bond			3.20000	3.20000	3.20000	175.80550				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.44500	104.51906	4.44500	104.49211				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.83000	113.32577	4.83000	113.29562				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.48153				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.40253				0.00	4,700,000,000	2,350,000,000
Total FRJ22 SPOT										0.00	4,700,000,000	2,350,000,000
Total For FRJ22										0.00	4,700,000,000	2,350,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.08095				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.78596				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.74833				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.86995				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.21440				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.89445				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.96985				0.00	0	
Total FRJ29 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 FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.91011				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.36800	4.36800	4.36800	101.34292				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.80000	4.80000	4.80000	113.72581				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.98225				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.39676				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.94000	111.76490	4.94000	111.73482				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.83000	224.05567	4.83000	223.99588				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.08000	109.81550	5.08000	109.78554				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.86000	4.86000	4.86000	223.36731				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			4.00000	149.13127	4.00000	149.09487				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	130.88032	3.70500	130.84940				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.88000	112.61306	4.88000	112.58294				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.98000	220.93408	4.98000	220.87425				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.03000	219.90529	5.03000	219.84547				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.53000	121.29965	3.53000	151.22566				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.06000	219.29083	5.06000	219.23100				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.08000	109.81550	5.08000	109.78554				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS125 On 31/03/2028 Spot Bond			4.55000	194.15259	4.55000	194.10210				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.83000	100.04443	5.83000	100.01517				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS128 On 31/03/2028 Spot Bond			4.44000	195.37441	4.44000	195.32417				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS130 On 31/03/2028 Spot Bond			4.50000	194.70688	4.50000	194.65650				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.57000	209.15830	5.57000	209.09839				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS133 On 31/01/2038 Spot Bond			5.78000	100.66216	5.78000	100.63284				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS135 On 31/01/2038 Spot Bond			5.08000	5.08000	5.08000	109.78554				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.06000	110.09146	5.06000	110.06149				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.31000	196.82970	4.31000	196.77980				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.34000	213.65552	5.34000	213.59565				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.44000	195.37441	4.44000	195.32417				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.44000	195.37441	4.44000	195.32417				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			3.84100	202.18378	3.84100	202.13506				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			4.30000	147.79066	4.30000	147.75343				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS147 On 31/01/2022 Spot Bond			2.31000	176.12660	2.31000	176.09149				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.79000	191.51698	4.79000	191.46595				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			4.83000	191.08171	4.83000	191.03059				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			4.27000	147.92407	4.27000	147.88692				0.00	0	
Total FRS151 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 FRS151										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.30500	196.88591	4.30500	196.83603				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.84000	4.84000	4.84000	190.92192				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17: On 01/08/2022 Spot Bond					0.00000	6.25921				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17: On 16/10/2022 Spot Bond					0.00000	100.53891				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	100.59576				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	101.01362				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18: On 27/09/2025 Spot Bond					0.00000	100.97483				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	218.38761				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	156.93028				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	198.99465				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	45.45456				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.24226				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.28296				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.16847				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	99.98494				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.63278				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.06544				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.87831				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS222 On 06/07/2022 Spot Bond					0.00000	101.40556				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 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	
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	101.00647				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	100.68928				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS230 On 14/08/2027 Spot Bond					0.00000	100.12911				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	

Contract 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 FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	103.89425				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	110.99730				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	101.17774				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.90480				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	79.44840				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.93497				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	122.46633				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.66200				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	100.90703				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS247 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.31259				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.31332				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	104.93956				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.31112				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	101.15700				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	120.97509				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25 On 24/03/2022 Spot Bond					0.00000	101.88279				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.38521				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	

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 28/02/2031 Spot Bond					0.00000	101.67053				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS26 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.99708				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	121.15984				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	101.00476				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	118.74952				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27 On 14/07/2022 Spot Bond					0.00000	101.40621				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27 On 21/07/2022 Spot Bond					0.00000	113.47436				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.99860				0.00	0	
Total FRS273 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 FRS273										0.00	0	
FRS273 On 18/08/2022 Spot Bond					0.00000	100.05815				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS274 On 26/11/2021 Spot Bond					0.00000	101.03723				0.00	0	
Total FRS275 SPOT										0.00	0	
Total For FRS275										0.00	0	
FRS275 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 30/09/2024 Spot Bond					0.00000	101.26366				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.41087				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	101.44260				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	100.72114				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 13/01/2022 Spot Bond					0.00000	100.43622				0.00	0	
Total FRS283 SPOT										0.00	0	
Total For FRS283										0.00	0	
FRS283 On 28/02/2031 Spot Bond			9.70000	9.70000	9.70000	101.08707				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			9.70000	9.70000	9.70000	101.08707				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.45059				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS287 On 14/02/2022 Spot Bond					0.00000	102.57214				0.00	0	
Total FRS287 SPOT										0.00	0	
Total For FRS287										0.00	0	
FRS288 On 13/11/2023 Spot Bond					0.00000	100.18498				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.31000	2.31000	2.31000	323.12030				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.05000	324.77245	2.05000	324.71005				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.05000	2.05000	2.05000	324.71005				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.55000	176.36797	1.55000	176.33646				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.55000	176.36797	1.55000	176.33646				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.28950				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.78000	105.12658	4.78000	105.09875				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.35000	71.50690	4.35000	111.43715				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.42000	3.42000	3.42000	151.72955				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS87 On 31/01/2025 Spot Bond			3.70000	3.70000	3.70000	150.45080				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.11000	3.11000	3.11000	318.29228				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.42500	5.42500	5.42500	104.62860				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			7.04000	114.94835	7.04000	114.92663				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.42000	110.59917	7.42000	110.57727				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.89000	107.82322	7.89000	107.80031				0.00	0	
Total FRX26 SPOT										0.00	0	
Total For FRX26										0.00	0	
FRX27 On 07/03/2027 Spot Bond			8.00000	111.50908	8.00000	111.48493				0.00	0	8,033,10
Total FRX27 SPOT										0.00	0	8,033,10
Total For FRX27										0.00	0	8,033,10
FRX28 On 26/07/2028 Spot Bond			8.45000	111.73929	8.45000	111.71417				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.18000	106.33041	9.18000	106.30448				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.21500	104.22442	9.21500	104.19891				0.00	0	560,000,00
Total FRX31 SPOT										0.00	0	560,000,00
Total For FRX31										0.00	0	560,000,00
FRX32 On 31/03/2032 Spot Bond			9.44500	108.62132	9.44500	108.59378				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.62000	78.45094	10.62000	78.42863				0.00	0	
Total FRX45 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 FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.94304				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.25637				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.01140				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.00930				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.01070				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.01111				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2022 Spot Bond					0.00000	100.48521				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A On 20/10/2024 Spot Bond					0.00000	100.51203				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.54712				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.56464				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.01977				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.37337				0.00	0	20,000,000.00

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 GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.03867				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.05383				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	99.99992				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.04000	113.55215	4.04000	113.52426				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.78092				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.37500	107.72501	6.37500	107.70644				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.33037				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.42796				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.04000	107.27762	7.04000	107.25723				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT22 On 16/10/2022 Spot Bond					0.00000	100.54957				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.40762				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.05401				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.62510				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.92823				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.43935				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.98985				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.74595				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.66937				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	99.94541				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.24829				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.10833				0.00	0	
Total GRT33 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 GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.24432				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.75152				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.79888				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.30905				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.27733				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.58279				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.01335				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.82761				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.46895				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.69477				0.00	0	300,000,00
Total GRT48 SPOT										0.00	0	300,000,00
Total For GRT48										0.00	0	300,000,00
H10T1 On 26/02/2023 Spot Bond					0.00000	100.46688				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.01550				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.86646				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.14029				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.95052				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.70546				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	101.17228				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.24427				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.46306				0.00	0	20,000,0€
Total HILB09 SPOT										0.00	0	20,000,0€
Total For HILB09										0.00	0	20,000,0€
HILB10 On 17/03/2022 Spot Bond					0.00000	100.85591				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.26537				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.14973				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	101.14357				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
HPF11 On 31/03/2023 Spot Bond					0.00000	100.85543			0.00	0	
Total HPF11 SPOT									0.00	0	
Total For HPF11									0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.80186			0.00	0	
Total HPF12 SPOT									0.00	0	
Total For HPF12									0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.78663			0.00	0	
Total HPF13 SPOT									0.00	0	
Total For HPF13									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.65000	321.12365	2.65000	321.05677			0.00	0	
Total HWAY23 SPOT									0.00	0	
Total For HWAY23									0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.00000	3.00000	3.00000	325.78064			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.44500	102.05012	10.44500	102.02190			0.00	0	1,000,000,00
Total HWAY30 SPOT									0.00	0	1,000,000,00
Total For HWAY30									0.00	0	1,000,000,00
HWAY3 On 28/02/2033 Spot Bond			4.77500	78.74162	4.77500	104.03008			0.00	0	10,000,000,00
Total HWAY33 SPOT									0.00	0	10,000,000,00
Total For HWAY33									0.00	0	10,000,000,00
HWAY3 On 31/07/2034 Spot Bond			11.29500	89.32678	11.29500	89.30011		123,793,200,000,000.00	10,960,000,000	8,758,541,40	
Total HWAY34 SPOT								123,793,200,000,000.00	10,960,000,000	8,758,541,40	
Total For HWAY34								123,793,200,000,000.00	10,960,000,000	8,758,541,40	
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.00003	100.00000	11.97362			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.39500	88.24609	11.39500	88.21952		118,280,100,000,000.00	10,380,000,000	5,190,000,00	
Total HWAY35 SPOT								118,280,100,000,000.00	10,380,000,000	5,190,000,00	
Total For HWAY35								118,280,100,000,000.00	10,380,000,000	5,190,000,00	
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.99830	100.00000	11.97189			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	100.70126			0.00	0	15,000,000,00
Total HWF11 SPOT									0.00	0	15,000,000,00

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 HWF11										0.00	0	15,000,000.00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.50299				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	99.94491				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.85000	154.40567	2.85000	154.37275			488,854,250,000,000.00	522,405,000,000	369,380,583,00	
Total I2025 SPOT									18,854,250,000,000.00	522,405,000,000	369,380,583,00	
Total For I2025									18,854,250,000,000.00	522,405,000,000	369,380,583,00	
I2029 On 31/03/2029 Spot Bond			3.60000	112.37426	3.57000	112.57468			562,006,880,000,000.00	433,890,800,000	286,252,352,70	
Total I2029 SPOT									12,006,880,000,000.00	433,890,800,000	286,252,352,70	
Total For I2029									12,006,880,000,000.00	433,890,800,000	286,252,352,70	
I2033 On 28/02/2033 Spot Bond			4.11000	107.99475	3.94500	109.72787			971,449,865,136,000.00	236,362,497,600	215,701,190,90	
Total I2033 SPOT									1,449,865,136,000.00	236,362,497,600	215,701,190,90	
Total For I2033									1,449,865,136,000.00	236,362,497,600	215,701,190,90	
I2038 On 31/01/2038 Spot Bond			4.25000	122.00049	4.18000	123.06947			100,487,599,050,000.00	258,938,258,600	419,616,524,60	
Total I2038 SPOT									10,487,599,050,000.00	258,938,258,600	419,616,524,60	
Total For I2038									10,487,599,050,000.00	258,938,258,600	419,616,524,60	
I2046 On 31/03/2046 Spot Bond			4.21000	110.55288	4.14000	111.83347			264,445,380,616,000.00	62,813,629,600	214,885,991,60	
Total I2046 SPOT									14,445,380,616,000.00	62,813,629,600	214,885,991,60	
Total For I2046									14,445,380,616,000.00	62,813,629,600	214,885,991,60	
I2050 On 31/12/2050 Spot Bond			4.24000	113.37609	4.18000	114.60774			653,693,662,464,000.00	154,173,033,600	302,203,106,60	
Total I2050 SPOT									13,693,662,464,000.00	154,173,033,600	302,203,106,60	
Total For I2050									13,693,662,464,000.00	154,173,033,600	302,203,106,60	
IBL101 On 24/05/2022 Spot Bond			6.27000	6.27000	6.27000	101.40209			0.00	0	0	
Total IBL101 SPOT									0.00	0	0	
Total For IBL101									0.00	0	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.33390			0.00	0	0	
Total IBL102 SPOT									0.00	0	0	
Total For IBL102									0.00	0	0	
IBL109 On 07/12/2023 Spot Bond			2.77000	320.40034	2.77000	320.33258			0.00	0	0	
Total IBL109 SPOT									0.00	0	0	
Total For IBL109									0.00	0	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.04843			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 IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.56476				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.26048				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.31172				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.61561				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	99.98308				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.54191				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.15966				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.17496				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.63561				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.01428				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.63010				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL137 On 21/01/2025 Spot Bond					0.00000	100.22419				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.16270				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.00968				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.16448				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.99549				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.79970				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.00002				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.99997				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	98.02902				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.08048				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.44246				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.40908				0.00	0	
Total IBL156 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 IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.42328				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.22580				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.32648				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.17028				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.66761				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.57794				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.05621				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.05965				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.47733				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.49488				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	99.99991				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	99.99997				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL183 On 30/11/2021 Spot Bond					0.00000	101.12318				0.00	0	
Total IBL183 SPOT										0.00	0	
Total For IBL183										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.00226				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	101.03863				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.65118				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.53642				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.26938				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.22225				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.18012				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.63000	1.63000	1.63000	176.31064				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.97500	109.44753	6.97500	109.42715				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.90000	176.25674	1.90000	176.22356				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL78 On 25/11/2022 Spot Bond			5.34500	104.52370	5.34500	104.50847				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.00595				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.96500	101.55873	8.96500	101.53412				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.35500	105.49981	10.35500	105.65642				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.18704				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.56000	109.98618	9.56000	109.95812				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.68562				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.19267				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.78315				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.22187				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.99397				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.80600				0.00	0	
Total IDCG19 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.89641				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.65619				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.47860				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.03698				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.29000	105.15453	8.29000	105.13119				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.26074				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.60300				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.06757				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	99.55415				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	103.86108				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.61869				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	101.05139				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.93819				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.95565				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.91180				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.24022				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.26658				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.58674				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.20641				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.21051				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.84661				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.43225				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF32 On 01/07/2026 Spot Bond					0.00000	100.81922				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.08373				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC36 On 10/02/2022 Spot Bond					0.00000	100.17293				0.00	0	
Total IPFC36 SPOT										0.00	0	
Total For IPFC36										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.04313				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.87340	2.75000	100.86584				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.20000	187.10855	5.20000	187.05663				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.23735				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.05000	3.05000	3.05000	175.85362				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.46920				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.65900	176.01598	2.65900	175.97922				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.79040				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.73640				0.00	0	
Total IV050 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 IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.10000	188.17298	5.10000	188.12128				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.77000	105.20486	6.77000	105.18540				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.12565				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	100.99048				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	99.88291				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.58226				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.28924				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.91785				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.21052				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.19809				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.44061				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.23721				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	101.07031				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.20904				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.88083				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.72036				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.16094				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	101.28760				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	101.13828				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	103.18658	7.40000	103.16609				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC187 On 27/11/2021 Spot Bond					0.00000	99.94432				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	99.88345				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.08893				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	101.05347				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	102.30353	7.23000	102.28378				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.78792				0.00	0	
Total IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.15086				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	99.98534				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	101.77347	7.45000	101.75291				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.39685				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	110.33642	3.91012	104.33588				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.47559				0.00	0	
Total IVC203 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 IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.05964				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVZ067 On 25/11/2021 Spot Bond			4.20000	4.20000	4.20000	99.96549				0.00	0	
Total IVZ067 SPOT										0.00	0	
Total For IVZ067										0.00	0	
IVZ068 On 02/12/2021 Spot Bond			4.20000	4.20000	4.20000	99.88506				0.00	0	
Total IVZ068 SPOT										0.00	0	
Total For IVZ068										0.00	0	
IVZ069 On 09/12/2021 Spot Bond			4.20000	4.20000	4.20000	99.80477				0.00	0	
Total IVZ069 SPOT										0.00	0	
Total For IVZ069										0.00	0	
IVZ070 On 15/12/2021 Spot Bond			4.20000	4.20000	4.20000	99.73604				0.00	0	
Total IVZ070 SPOT										0.00	0	
Total For IVZ070										0.00	0	
IVZ071 On 06/01/2022 Spot Bond			4.25000	4.25000	4.25000	99.47876				0.00	0	
Total IVZ071 SPOT										0.00	0	
Total For IVZ071										0.00	0	
IVZ072 On 13/01/2022 Spot Bond			4.25000	4.25000	4.25000	99.39816				0.00	0	
Total IVZ072 SPOT										0.00	0	
Total For IVZ072										0.00	0	
IVZ073 On 27/01/2022 Spot Bond			4.30000	4.30000	4.30000	99.22846				0.00	0	
Total IVZ073 SPOT										0.00	0	
Total For IVZ073										0.00	0	
IVZ074 On 03/02/2022 Spot Bond			4.30000	4.30000	4.30000	99.14733				0.00	0	
Total IVZ074 SPOT										0.00	0	
Total For IVZ074										0.00	0	
IVZ075 On 30/11/2021 Spot Bond			4.20000	4.20000	4.20000	99.90803				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	101.24764				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.49685				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP012 On 24/05/2022 Spot Bond					0.00000	100.13489				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP013 On 19/07/2024 Spot Bond					0.00000	100.52010				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP014 On 01/11/2024 Spot Bond					0.00000	99.78371				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 29/04/2022 Spot Bond					0.00000	100.63587				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP016 On 19/10/2023 Spot Bond					0.00000	100.57040				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	100.74980				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.40324				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	101.07858				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	101.08244				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 24/10/2022 Spot Bond					0.00000	101.24322				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KW01 On 31/10/2027 Spot Bond			9.04000	121.07764	9.04000	121.04807				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.29488				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.76500	104.27350	6.76500	104.25444				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.65496				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.57584				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	101.92749				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.52221				0.00	0	500,000,00
Total LGL10 SPOT										0.00	0	500,000,00
Total For LGL10										0.00	0	500,000,00
LGL11 On 09/09/2026 Spot Bond					0.00000	102.28296				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.24867				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.72589				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.01356				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.01480				0.00	0	
Total LRFC3 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 LRFC3										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	101.19959				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.95386				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.06560				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond					0.00000	99.94244				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	100.27252				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07: On 17/09/2024 Spot Bond					0.00000	100.87984				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.78262				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.02659				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.36643				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.19021				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	100.09533				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	99.98701				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.75797				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.77407				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.29376				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	101.20526				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.74674				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.29000	8.29000	8.29000	112.65326				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.23900	106.27762	6.23900	106.25988		13,101,900,000,000.00		2,100,000,000	1,050,000,000	
Total MMIG05 SPOT								13,101,900,000,000.00		2,100,000,000	1,050,000,000	
Total For MMIG05								13,101,900,000,000.00		2,100,000,000	1,050,000,000	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.73443				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.12560				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	102.02257				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.94000	105.67764	8.94000	105.65239				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML03 On 15/03/2028 Spot Bond					0.00000	102.17241				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.19000	94.93663	9.19000	95.38468				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.39800				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.32147				0.00	0	100,000,00
Total MTN09 SPOT										0.00	0	100,000,00
Total For MTN09										0.00	0	100,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	102.00690				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.62225				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	100.50843				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.23194				0.00	800,000,000	400,000,00
Total MTN14 SPOT										0.00	800,000,000	400,000,00
Total For MTN14										0.00	800,000,000	400,000,00
MTN15 On 10/05/2024 Spot Bond					0.00000	100.19090				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.82161				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.47953				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.24128				0.00	0	
Total MTN18 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 MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.16125				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.01754				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	103.00357				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.42984				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.88500	100.56994	8.88500	100.54619				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.46637				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.98889				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.23473				0.00	0	100,000,00
Total MTN26 SPOT										0.00	0	100,000,00
Total For MTN26										0.00	0	100,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	101.73536				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.00286				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.28616				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.59911				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.72397				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.01557				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.01885				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.01877				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.00779				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.46372				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	101.04052				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.34654				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.81090				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.90179				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.16649				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N7D25 On 20/03/2022 Spot Bond					0.00000	101.39139				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.59812				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.57000	101.73732	6.57000	101.71916				0.00	0	130,000,00
Total NAM01 SPOT										0.00	0	130,000,00
Total For NAM01										0.00	0	130,000,00
NAM03 On 01/08/2023 Spot Bond			6.85500	108.19002	6.85500	108.17021				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.82000	105.85330	9.82000	105.82573				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.47618				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.45736				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.35367				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.64995				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.39848				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.34919				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.42000	108.81823	6.42000	108.79924				0.00	0	
Total NBK13A 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 NBK13A									0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.72000	103.15030	5.72000	103.13433			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.40200	108.43075	7.40200	108.40934			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17 On 22/04/2026 Spot Bond			8.44000	106.40022	8.44000	106.37606			0.00	0	
Total NBK17A SPOT									0.00	0	
Total For NBK17A									0.00	0	
NBK19 On 01/06/2022 Spot Bond			6.25000	101.55822	6.25000	106.35628			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.53500	110.50285	7.53500	115.65425			0.00	0	1,296,560,00
Total NBK20A SPOT									0.00	0	1,296,560,00
Total For NBK20A									0.00	0	1,296,560,00
NBK21 On 21/07/2027 Spot Bond			8.76500	111.84854	8.76500	111.82247			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.34500	104.64880	5.34500	104.63355			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			7.48800	111.03470	7.48800	111.01215			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24 On 19/11/2027 Spot Bond			8.46500	111.61456	8.46500	111.58900		16,930,000,000,000.00	2,000,000,000	1,000,000,00	
Total NBK24A SPOT								16,930,000,000,000.00	2,000,000,000	1,000,000,00	
Total For NBK24A								16,930,000,000,000.00	2,000,000,000	1,000,000,00	
NBK24 On 11/02/2022 Spot Bond					0.00000	100.16961			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.83500	5.83500	5.83500	108.51771			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	102.26548			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	38.50069	100.00000	38.41454				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.04743				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			8.77500	109.08889	8.77500	109.06302				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.97500	109.51517	5.97500	109.49765				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.96500	113.08655	7.96500	113.06254				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.20500	109.51914	6.20500	109.50095				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.92500	106.77523	5.92500	106.75801				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.27099				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	101.70395				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	103.81475				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.61500	10.61500	10.61500	74.45931				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK40I On 31/07/2026 Spot Bond					0.00000	103.17064				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.22254				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.55238				0.00	1,550,000,000	1,550,000,000
Total NBK43B SPOT										0.00	1,550,000,000	1,550,000,000
Total For NBK43B										0.00	1,550,000,000	1,550,000,000
NBK45I On 15/02/2023 Spot Bond					0.00000	100.71892				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.09606				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.44051				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.83367				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.09138				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.05241				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.63520				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.55805				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.66893				0.00	0	
Total NBK54B 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 NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.35947				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.28817				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.42323				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.73779				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.20489				0.00	0	
Total NBK59 SPOT										0.00	0	
Total For NBK59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.39088				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.12094				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.47911				0.00	0	
Total NBK62 SPOT										0.00	0	
Total For NBK62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.56766				0.00	0	
Total NBK64 SPOT										0.00	0	
Total For NBK64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.02253				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond			9.78500	103.71753	9.78500	103.69016				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.01352				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.82000	103.27015	9.82000	103.24281				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.02253				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.03680				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.05481				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.18744				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.18744				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	99.98308				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	99.98263				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.19181				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.05296				0.00	0	
Total NGL03 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 NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.15920				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.35101				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.51749				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.93257				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.91115				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.22620				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.46754				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.94187				0.00	0	213,388,50
Total NGLT1B SPOT										0.00	0	213,388,50
Total For NGLT1B										0.00	0	213,388,50
NGT10 On 25/03/2024 Spot Bond					0.00000	104.31046				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.03414				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	102.86091				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.22803				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.60808				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.77964				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.42984				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.76745				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.62356				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.53171				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.18087				0.00	522,000,000	261,000,000
Total NHM011 SPOT										0.00	522,000,000	261,000,000
Total For NHM011										0.00	522,000,000	261,000,000
NHM01 On 13/06/2022 Spot Bond					0.00000	101.49851				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.39266				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.27175				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	102.86968				0.00	0	250,000,000
Total NHM018 SPOT										0.00	0	250,000,000
Total For NHM018										0.00	0	250,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 25/05/2024 Spot Bond					0.00000	100.33257				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	103.64984				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.03000	5.03000	5.03000	219.84547				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.81000	3.81000	3.81000	202.49486				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.60500	3.60500	3.60500	150.88323				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.86500	3.86500	3.86500	110.36704				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.93000	4.93000	4.93000	111.87565				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.71000	3.71000	3.71000	150.40537				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	204.83276	3.45000	204.78570				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.51000	3.51000	3.51000	151.31712				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.45500	3.45500	3.45500	206.66752				0.00	0	
Total NILB14 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 NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.60000	204.99952	3.60000	204.95147				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.04500	110.29898	5.04500	110.26900				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.08502				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.15637				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.24067				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	135.58020				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.79677				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.95360				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.41911				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.02993				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.97427				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.63345				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	126.79745				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.71635				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.01633				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.04861				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	152.52763				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.14888				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	152.30695				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	152.06752				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.10777				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	131.18827				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.86842				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN056 On 26/08/2022 Spot Bond					0.00000	99.40075				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	93.75466				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.06037				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.16762				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.72054				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	103.04421				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.50529				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.13961				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.05891				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.05505				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	101.07437				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.09414				0.00	0	
Total NN106 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 NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.05505				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.62286				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.83131				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.67439				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.52732				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	102.06888				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	135.69000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	131.93000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	138.01000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	136.32000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	135.63518				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	118.54959				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	91.60593				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 19/04/2022 Spot Bond					0.00000	120.53807				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03: On 01/08/2022 Spot Bond					0.00000	118.54959				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03: On 29/12/2021 Spot Bond					0.00000	100.75481				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	93.85378				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	107.39834				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04: On 05/05/2022 Spot Bond					0.00000	100.22066				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF05: On 22/02/2022 Spot Bond					0.00000	104.01113				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF05: On 23/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF053 SPOT										0.00	0	
Total For NNF053										0.00	0	
NNF05: On 30/11/2021 Spot Bond					0.00000	101.13496				0.00	0	
Total NNF054 SPOT										0.00	0	
Total For NNF054										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF05 On 08/12/2021 Spot Bond					0.00000	100.99968				0.00	0	
Total NNF055 SPOT										0.00	0	
Total For NNF055										0.00	0	
NNF05 On 13/12/2021 Spot Bond					0.00000	100.92100				0.00	0	
Total NNF056 SPOT										0.00	0	
Total For NNF056										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.86145				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.85612				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.85612				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	102.67379				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 28/03/2022 Spot Bond					0.00000	100.78688				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06 On 29/12/2021 Spot Bond					0.00000	100.76782				0.00	0	
Total NNF061 SPOT										0.00	0	
Total For NNF061										0.00	0	
NNF06 On 29/12/2021 Spot Bond					0.00000	100.77555				0.00	0	
Total NNF062 SPOT										0.00	0	
Total For NNF062										0.00	0	
NNF06 On 04/01/2022 Spot Bond					0.00000	100.93234				0.00	0	
Total NNF063 SPOT										0.00	0	
Total For NNF063										0.00	0	
NNF06 On 13/01/2022 Spot Bond					0.00000	100.58468				0.00	0	
Total NNF064 SPOT										0.00	0	
Total For NNF064										0.00	0	
NNF06 On 13/01/2022 Spot Bond					0.00000	100.58468				0.00	0	
Total NNF065 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 NNF065										0.00	0	
NNF065 On 31/10/2022 Spot Bond					0.00000	100.41351				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF066 On 14/02/2022 Spot Bond					0.00000	100.17534				0.00	0	
Total NNF067 SPOT										0.00	0	
Total For NNF067										0.00	0	
NNF067 On 17/02/2022 Spot Bond					0.00000	100.10637				0.00	0	
Total NNF068 SPOT										0.00	0	
Total For NNF068										0.00	0	
NNF068 On 18/02/2022 Spot Bond					0.00000	100.09365				0.00	0	
Total NNF069 SPOT										0.00	0	
Total For NNF069										0.00	0	
NNF069 On 22/02/2022 Spot Bond					0.00000	100.04192				0.00	0	
Total NNF070 SPOT										0.00	0	
Total For NNF070										0.00	0	
NNF070 On 22/02/2022 Spot Bond					0.00000	100.04192				0.00	0	
Total NNF071 SPOT										0.00	0	
Total For NNF071										0.00	0	
NNF071 On 23/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	25,000,000.00
Total NNF072 SPOT										0.00	0	25,000,000.00
Total For NNF072										0.00	0	25,000,000.00
NNF072 On 22/02/2022 Spot Bond					0.00000	100.04192				0.00	0	
Total NNF073 SPOT										0.00	0	
Total For NNF073										0.00	0	
NQ1A10 On 22/05/2052 Spot Bond					0.00000	130.31019				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A20 On 22/05/2052 Spot Bond					0.00000	84.79797				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A25 On 22/05/2022 Spot Bond					0.00000	100.01512				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A26 On 22/05/2023 Spot Bond					0.00000	100.01529				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.04340				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.03578				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.43935				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.01859				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.01643				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.03939				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.44899				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.04061				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.92500	105.57563	6.92500	105.55578				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.98000	198.96125	2.98000	198.91804				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			10.34000	109.23087	10.34000	109.20078			8,685,600,000,000.00	840,000,000	1,560,347,700	
Total NRA028 SPOT									8,685,600,000,000.00	840,000,000	1,560,347,700	
Total For NRA028									8,685,600,000,000.00	840,000,000	1,560,347,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA021 On 30/11/2028 Spot Bond			100.00000	12.43984	100.00000	12.41231				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	101.05719				0.00	0	100,000,00
Total NTC21 SPOT										0.00	0	100,000,00
Total For NTC21										0.00	0	100,000,00
NTC23 On 15/02/2023 Spot Bond					0.00000	100.44301				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.43193				0.00	0	600,000,00
Total NTC26 SPOT										0.00	0	600,000,00
Total For NTC26										0.00	0	600,000,00
NTC27 On 12/06/2023 Spot Bond					0.00000	101.00601				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.01990				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.88418				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	101.14779				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.33984				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	100.97755				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.78849				0.00	0	
Total OMI01 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 OMI01									0.00	0	
OML06 On 19/03/2022 Spot Bond			6.21500	103.17482	6.21500	103.15759			0.00	0	
Total OML06 SPOT									0.00	0	
Total For OML06									0.00	0	
OML07 On 19/03/2025 Spot Bond			8.08300	110.23441	8.08300	110.21028		24,733,980,000,000.00	3,060,000,000	1,530,000,00	
Total OML07 SPOT								24,733,980,000,000.00	3,060,000,000	1,530,000,00	
Total For OML07								24,733,980,000,000.00	3,060,000,000	1,530,000,00	
OML09 On 14/09/2022 Spot Bond			6.44000	105.59460	6.44000	105.57611		0.00	0		
Total OML09 SPOT								0.00	0		
Total For OML09								0.00	0		
OML10 On 14/09/2025 Spot Bond			8.49500	111.36633	8.49500	111.34073		11,383,300,000,000.00	1,340,000,000	665,338,50	
Total OML10 SPOT								11,383,300,000,000.00	1,340,000,000	665,338,50	
Total For OML10								11,383,300,000,000.00	1,340,000,000	665,338,50	
OML11 On 11/06/2024 Spot Bond					0.00000	100.97430		0.00	0		
Total OML11 SPOT								0.00	0		
Total For OML11								0.00	0		
OML12 On 12/11/2025 Spot Bond					0.00000	101.50028		0.00	60,000,000	130,000,00	
Total OML12 SPOT								0.00	60,000,000	130,000,00	
Total For OML12								0.00	60,000,000	130,000,00	
OML13 On 23/09/2026 Spot Bond					0.00000	100.89556		0.00	0		
Total OML13 SPOT								0.00	0		
Total For OML13								0.00	0		
PEP01 On 10/03/2023 Spot Bond					0.00000	101.36620		0.00	0		
Total PEP01 SPOT								0.00	0		
Total For PEP01								0.00	0		
PEP02 On 10/03/2025 Spot Bond					0.00000	101.39557		0.00	0		
Total PEP02 SPOT								0.00	0		
Total For PEP02								0.00	0		
PEP03 On 05/05/2024 Spot Bond					0.00000	101.02220		0.00	0		
Total PEP03 SPOT								0.00	0		
Total For PEP03								0.00	0		
PEP04 On 05/05/2026 Spot Bond					0.00000	100.64225		0.00	0		
Total PEP04 SPOT								0.00	0		
Total For PEP04								0.00	0		
PMM51 On 28/02/2022 Spot Bond					0.00000	99.94055		0.00	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 PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	99.93946				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.74058				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.01478				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.02051				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.02132				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.02214				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			8.08000	114.42390	8.04000	114.57311				003,531,167,736,000.00	2,599,446,926,700	2,486,864,982,700
Total R186 SPOT										13,531,167,736,000.00	599,446,926,700	486,864,982,700
Total For R186										13,531,167,736,000.00	599,446,926,700	486,864,982,700
R197 On 07/12/2023 Spot Bond			1.70000	326.92603	1.70000	326.86631				133,497,266,460,000.00	78,527,803,800	85,582,365,800
Total R197 SPOT										13,497,266,460,000.00	78,527,803,800	85,582,365,800
Total For R197										13,497,266,460,000.00	78,527,803,800	85,582,365,800
R202 On 07/12/2033 Spot Bond			4.09000	240.26084	4.03000	241.57650				564,037,580,501,000.00	137,906,498,900	287,339,472,400
Total R202 SPOT										14,037,580,501,000.00	137,906,498,900	287,339,472,400
Total For R202										14,037,580,501,000.00	137,906,498,900	287,339,472,400
R2023 On 28/02/2023 Spot Bond			5.27000	104.83467	5.25500	104.83812				719,379,450,528,000.00	2,034,037,846,400	1,191,477,398,100
Total R2023 SPOT										19,379,450,528,000.00	034,037,846,400	191,477,398,100
Total For R2023										19,379,450,528,000.00	034,037,846,400	191,477,398,100
R2030 On 31/01/2030 Spot Bond			9.64500	93.38126	9.58000	93.69871				359,617,350,791,000.00	3,251,385,935,800	2,204,339,026,800
Total R2030 SPOT										19,617,350,791,000.00	251,385,935,800	204,339,026,800
Total For R2030										19,617,350,791,000.00	251,385,935,800	204,339,026,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032 On 31/03/2032 Spot Bond			10.14500	89.30232	10.07500	89.68525		627,796,117,859,500.00	1,441,872,461,100	1,042,829,390,80	
Total R2032 SPOT								27,796,117,859,500.00	441,872,461,100	1,042,829,390,80	
Total For R2032								27,796,117,859,500.00	441,872,461,100	1,042,829,390,80	
R2035 On 28/02/2035 Spot Bond			10.57000	90.16061	10.49000	90.65194		082,385,867,120,000.00	2,278,371,416,000	1,213,927,517,70	
Total R2035 SPOT								12,385,867,120,000.00	278,371,416,000	213,927,517,70	
Total For R2035								12,385,867,120,000.00	278,371,416,000	213,927,517,70	
R2037 On 31/01/2037 Spot Bond			10.75500	86.00793	10.68000	86.47071		387,626,348,912,000.00	1,244,781,622,400	729,316,134,30	
Total R2037 SPOT								17,626,348,912,000.00	244,781,622,400	729,316,134,30	
Total For R2037								17,626,348,912,000.00	244,781,622,400	729,316,134,30	
R2040 On 31/01/2040 Spot Bond			10.83000	88.44483	10.76000	88.91004		117,872,826,199,000.00	1,303,589,365,300	723,815,156,70	
Total R2040 SPOT								17,872,826,199,000.00	303,589,365,300	723,815,156,70	
Total For R2040								17,872,826,199,000.00	303,589,365,300	723,815,156,70	
R2044 On 31/01/2044 Spot Bond			10.86000	85.21113	10.79000	85.68632		138,906,902,374,000.00	2,130,654,410,900	1,253,363,723,00	
Total R2044 SPOT								18,906,902,374,000.00	130,654,410,900	253,363,723,00	
Total For R2044								18,906,902,374,000.00	130,654,410,900	253,363,723,00	
R2048 On 28/02/2048 Spot Bond			10.80000	84.29154	10.73500	84.74587		233,036,143,360,000.00	3,540,095,939,200	1,666,998,720,20	
Total R2048 SPOT								13,036,143,360,000.00	540,095,939,200	566,998,720,20	
Total For R2048								13,036,143,360,000.00	540,095,939,200	566,998,720,20	
R209 On 31/03/2036 Spot Bond			10.53000	69.64311	10.44500	70.10319		268,977,546,039,000.00	595,344,496,300	549,214,591,60	
Total R209 SPOT								18,977,546,039,000.00	595,344,496,300	549,214,591,60	
Total For R209								18,977,546,039,000.00	595,344,496,300	549,214,591,60	
R210 On 31/03/2028 Spot Bond			3.20000	209.77218	3.10000	210.93842		195,020,400,320,000.00	60,943,875,100	80,785,770,40	
Total R210 SPOT								15,020,400,320,000.00	60,943,875,100	80,785,770,40	
Total For R210								15,020,400,320,000.00	60,943,875,100	80,785,770,40	
R212 On 31/01/2022 Spot Bond			1.30000	176.44751	1.30000	176.41719		267,890,000,000,000.00	975,300,000,000	495,400,000,00	
Total R212 SPOT								17,890,000,000,000.00	975,300,000,000	495,400,000,00	
Total For R212								17,890,000,000,000.00	975,300,000,000	495,400,000,00	
R213 On 28/02/2031 Spot Bond			9.93000	84.18246	9.85500	84.55635		243,308,915,145,000.00	1,535,076,426,500	837,865,961,60	
Total R213 SPOT								13,308,915,145,000.00	535,076,426,500	337,865,961,60	
Total For R213								13,308,915,145,000.00	535,076,426,500	337,865,961,60	
R214 On 28/02/2041 Spot Bond			10.85500	66.65925	10.78500	67.04461		192,983,555,012,500.00	1,676,000,327,500	846,181,353,50	
Total R214 SPOT								12,983,555,012,500.00	676,000,327,500	346,181,353,50	
Total For R214								12,983,555,012,500.00	676,000,327,500	346,181,353,50	
RDFB0 On 02/12/2021 Spot Bond					0.00000	99.89573		0.00	0	0	
Total RDFB09 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.87063			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.13734			0.00	100,000,000	50,000,00
Total RDFB12 SPOT									0.00	100,000,000	50,000,00
Total For RDFB12									0.00	100,000,000	50,000,00
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.63410			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.01986			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.16012			0.00	0	
Total RDFB16 SPOT									0.00	0	
Total For RDFB16									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.57779			0.00	0	1,000,000,00
Total RDFB17 SPOT									0.00	0	1,000,000,00
Total For RDFB17									0.00	0	1,000,000,00
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.22780			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.97455			0.00	0	
Total RDFB19 SPOT									0.00	0	
Total For RDFB19									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.91201			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.95559			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.82813			0.00	0	
Total RDFB22 SPOT									0.00	0	
Total For RDFB22									0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.01111			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total RDFB23 SPOT									0.00	0	
Total For RDFB23									0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.68535			0.00	0	
Total RDFB24 SPOT									0.00	0	
Total For RDFB24									0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	99.00549			0.00	0	
Total RDFB26 SPOT									0.00	0	
Total For RDFB26									0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.44717			0.00	0	100,000,00
Total RDFB27 SPOT									0.00	0	100,000,00
Total For RDFB27									0.00	0	100,000,00
RED13 On 13/05/2026 Spot Bond					0.00000	100.16317			0.00	0	
Total RED131 SPOT									0.00	0	
Total For RED131									0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	101.07005			0.00	0	
Total RED145 SPOT									0.00	0	
Total For RED145									0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	99.82544			0.00	0	
Total RED151 SPOT									0.00	0	
Total For RED151									0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	101.99375			0.00	0	
Total RED161 SPOT									0.00	0	
Total For RED161									0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	100.18025			0.00	0	
Total RED302 SPOT									0.00	0	
Total For RED302									0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.65249			0.00	0	
Total RED402 SPOT									0.00	0	
Total For RED402									0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.89811			0.00	0	
Total RED501 SPOT									0.00	0	
Total For RED501									0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.11738			0.00	0	
Total RED603 SPOT									0.00	0	
Total For RED603									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED70 On 17/04/2023 Spot Bond					0.00000	101.04082				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.31828				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.65603				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.95762				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.49622				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.51970				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.22752				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.00783				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			6.93500	109.20259	6.93500	109.18226				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			12.11000	96.05142	12.11000	96.02057				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.15500	101.60177	11.15500	101.57164				0.00	0	
Total RW31 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 RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.20653				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.27000	101.27365	10.27000	101.24594				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.41500	102.96161	5.41500	102.94666				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	100.30169				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.31846				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.85000	108.46036	7.85000	108.43729				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.71998				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.73000	109.62041	6.73000	109.60069				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			8.06000	100.54171	8.06000	100.51976				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.21000	111.36009	8.21000	111.33561				0.00	0	133,000,00
Total SBS31 SPOT										0.00	0	133,000,00
Total For SBS31										0.00	0	133,000,00
SBS34 On 19/09/2024 Spot Bond			7.17000	109.22034	7.17000	109.19909				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.23000	108.13789	7.23000	108.11702				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.05000	106.89727	9.05000	106.87157				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.49000	104.53038	5.49000	104.51474				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.64500	110.47668	7.64500	110.45379				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.32500	111.95084	8.32500	111.92562				0.00	0	133,000,0€
Total SBS43 SPOT										0.00	0	133,000,0€
Total For SBS43										0.00	0	133,000,0€
SBS46 On 15/02/2023 Spot Bond			5.67500	108.74822	5.67500	108.73169				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.24832				0.00	0	240,000,0€
Total SBS47 SPOT										0.00	0	240,000,0€
Total For SBS47										0.00	0	240,000,0€
SBS49 On 31/01/2022 Spot Bond					0.00000	100.49893				0.00	5,260,000,000	5,130,000,0€
Total SBS49 SPOT										0.00	5,260,000,000	5,130,000,0€
Total For SBS49										0.00	5,260,000,000	5,130,000,0€
SBS50 On 31/01/2022 Spot Bond			4.00500	103.97452	4.00500	103.96320				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.69000	6.69000	6.69000	109.25727				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.31541				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS53 On 03/05/2027 Spot Bond					0.00000	103.36273				0.00	0	5,000,000,00
Total SBS53 SPOT										0.00	0	5,000,000,00
Total For SBS53										0.00	0	5,000,000,00
SBS55 On 12/06/2022 Spot Bond					0.00000	101.59619				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.79500	106.28347	4.79500	106.26971				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.69244				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.84352				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.92886				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.96522				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.17553				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.40411				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.83186				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.07048				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.73228				0.00	0	
Total SBS67 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 SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.38816				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	99.89739				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.10000	324.46632	2.10000	324.40355				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.07000	5.07000	5.07000	219.02665				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.07986				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.08255				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	102.66341				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.07433				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.62236				0.00	0	428,651,40
Total SBT103 SPOT										0.00	0	428,651,40
Total For SBT103										0.00	0	428,651,40
SBT104 On 30/09/2025 Spot Bond					0.00000	105.67928				0.00	0	1,000,000,00
Total SBT104 SPOT										0.00	0	1,000,000,00
Total For SBT104										0.00	0	1,000,000,00
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	100.90819				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.31788				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.37480				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.62500	106.82144	6.62500	106.80242				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.05391				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	100.90767				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	108.22648				0.00	0	360,000,00
Total SBT207 SPOT										0.00	0	360,000,00
Total For SBT207										0.00	0	360,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	102.26275				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.04765				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.36467				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.09374				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.09839				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLI7 On 16/08/2028 Spot Bond			8.98000	97.63490	8.98000	99.50605				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.11445				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.21303				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.11988				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.11851				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.12937				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.11586				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.12937				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.12664				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.14562				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.12129				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.13479				0.00	0	
Total SLRC6 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 SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.13341				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.05500	107.51906	7.05500	107.49858				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.33608				0.00	0	110,710,80
Total SNT04 SPOT										0.00	0	110,710,80
Total For SNT04										0.00	0	110,710,80
SNT05 On 30/11/2025 Spot Bond					0.00000	99.92364				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.19941				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.31641				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.33530				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.00980				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.01079				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	100.94512				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	102.11807				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2022 Spot Bond					0.00000	100.96229				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG006 On 18/06/2024 Spot Bond					0.00000	101.19328				0.00	0	316,066,20
Total SPG007 SPOT										0.00	0	316,066,20
Total For SPG007										0.00	0	316,066,20
SPG007 On 15/10/2022 Spot Bond					0.00000	100.97223				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	100.78497				0.00	0	124,099,30
Total SPG009 SPOT										0.00	0	124,099,30
Total For SPG009										0.00	0	124,099,30
SPG009 On 01/12/2023 Spot Bond					0.00000	100.02507				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG010 On 01/12/2021 Spot Bond					0.00000	99.92252				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.50201				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.83264				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			4.26500	4.26500	4.26500	147.90919				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			8.01500	114.70664	8.01500	114.68202				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			9.34500	87.34026	9.34500	87.31824				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	98.84374				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04(On 13/10/2023 Spot Bond					0.00000	100.63356				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04(On 13/10/2023 Spot Bond			6.65500	106.63093	6.65500	106.61175				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04(On 31/01/2038 Spot Bond			5.19000	108.31248	5.19000	108.28262				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04(On 09/02/2027 Spot Bond					0.00000	98.96103				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04(On 30/04/2027 Spot Bond					0.00000	100.35120				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04(On 05/04/2027 Spot Bond					0.00000	101.20347				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05(On 08/12/2023 Spot Bond			2.73000	2.73000	2.73000	320.57373				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05(On 26/10/2022 Spot Bond					0.00000	100.43089				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05(On 03/11/2022 Spot Bond					0.00000	100.30234				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	100.64425				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06(On 31/01/2025 Spot Bond			3.65000	3.65000	3.65000	150.67821				0.00	0	
Total SSN062 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 SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.08000	5.08000	5.08000	109.78554				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.41000	4.41000	4.41000	106.41512				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.28000	4.28000	4.28000	197.11745				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.93979				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.94097				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	99.94379				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.09035				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.06320				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	102.64737				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	102.37768				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.00821				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.64883				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08 On 27/08/2024 Spot Bond					0.00000	99.93829				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08 On 12/09/2025 Spot Bond					0.00000	101.19740				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08 On 05/11/2023 Spot Bond					0.00000	100.27747				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08 On 07/12/2033 Spot Bond			4.90500	4.90500	4.90500	222.42843				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08 On 21/12/2026 Spot Bond					0.00000	99.88432				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09 On 31/01/2030 Spot Bond					0.00000	101.50211				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09 On 28/05/2025 Spot Bond					0.00000	99.91804				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09 On 28/02/2027 Spot Bond					0.00000	99.91631				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09 On 07/06/2023 Spot Bond					0.00000	101.23691				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			10.24500	90.30718	10.24500	90.28266				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 28/11/2021 Spot Bond					0.00000	99.94378				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10: On 21/12/2026 Spot Bond					0.00000	101.20499				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.32500	95.21350	4.32500	196.61120				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.08500	91.14805	5.08500	218.72054				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 04/02/2022 Spot Bond					0.00000	100.25480				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.17862				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111: On 31/03/2024 Spot Bond					0.00000	101.09391				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/12/2021 Spot Bond					0.00000	100.86772				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	99.94039				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12: On 22/02/2022 Spot Bond					0.00000	103.86409				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN12: On 26/11/2021 Spot Bond					0.00000	99.98655				0.00	0	
Total SSN124 SPOT										0.00	0	
Total For SSN124										0.00	0	
SSN12: On 30/11/2021 Spot Bond					0.00000	101.14203				0.00	0	
Total SSN125 SPOT										0.00	0	
Total For SSN125										0.00	0	
SSN12: On 01/12/2021 Spot Bond					0.00000	101.12706				0.00	0	
Total SSN126 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 SSN126										0.00	0	
SSN12: On 01/12/2021 Spot Bond					0.00000	101.12938				0.00	0	
Total SSN127 SPOT										0.00	0	
Total For SSN127										0.00	0	
SSN12: On 15/12/2021 Spot Bond					0.00000	100.92450				0.00	0	
Total SSN128 SPOT										0.00	0	
Total For SSN128										0.00	0	
SSN12: On 21/12/2021 Spot Bond					0.00000	100.83493				0.00	0	
Total SSN129 SPOT										0.00	0	
Total For SSN129										0.00	0	
SSN13: On 21/12/2021 Spot Bond					0.00000	100.85262				0.00	0	
Total SSN130 SPOT										0.00	0	
Total For SSN130										0.00	0	
SSN13: On 22/03/2022 Spot Bond					0.00000	100.83139				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13: On 04/01/2022 Spot Bond					0.00000	100.91798				0.00	0	
Total SSN132 SPOT										0.00	0	
Total For SSN132										0.00	0	
SSN13: On 03/01/2022 Spot Bond					0.00000	100.93900				0.00	0	
Total SSN133 SPOT										0.00	0	
Total For SSN133										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	100.62178				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 18/01/2022 Spot Bond					0.00000	100.74640				0.00	0	
Total SSN135 SPOT										0.00	0	
Total For SSN135										0.00	0	
SSN13: On 28/12/2021 Spot Bond					0.00000	100.54663				0.00	0	
Total SSN136 SPOT										0.00	0	
Total For SSN136										0.00	0	
SSN13: On 19/01/2022 Spot Bond					0.00000	100.51019				0.00	0	
Total SSN137 SPOT										0.00	0	
Total For SSN137										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	100.53158				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN138 On 27/10/2023 Spot Bond					0.00000	100.57268				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN139 On 03/11/2023 Spot Bond					0.00000	100.41830				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN140 On 03/11/2022 Spot Bond					0.00000	100.30832				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN141 On 09/11/2023 Spot Bond					0.00000	100.32145				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN142 On 18/02/2022 Spot Bond					0.00000	100.09269				0.00	0	
Total SSN143 SPOT										0.00	0	
Total For SSN143										0.00	0	
SSN143 On 18/02/2022 Spot Bond					0.00000	100.09173				0.00	0	
Total SSN144 SPOT										0.00	0	
Total For SSN144										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.61000	102.64254	8.61000	102.61877				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.00618				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.01002				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.04186				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.01173				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A22 On 21/02/2026 Spot Bond					0.00000	100.04292				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	101.88454	7.21000	101.86494				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	100.32741	7.72000	100.12493				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	101.16992				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	101.12248				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.16380				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.39891				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.82693				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2022 Spot Bond					0.00000	100.94365				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	101.51477				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.08530				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.60398				0.00	0	
Total TFS162 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 TFS162										0.00	0	
TFS162 On 22/10/2022 Spot Bond					0.00000	100.57583				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.18132				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.43513				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.65253				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.72572				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.76590				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.00691				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.10599				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	99.94918				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.01162				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A9 On 21/11/2022 Spot Bond					0.00000	100.00981				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.01540				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.20562				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.25280				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.01927				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.30389				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.01729				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.74646				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.27348				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.03477				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.11854				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.26063				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A ³ On 21/08/2024 Spot Bond			8.49000	102.21585	8.49000	102.19276				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A ⁴ On 21/08/2022 Spot Bond					0.00000	100.18522				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A ⁵ On 21/08/2024 Spot Bond					0.00000	100.01235				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A ⁷ On 21/08/2022 Spot Bond					0.00000	100.01029				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A ⁸ On 21/08/2024 Spot Bond					0.00000	100.01210				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A ⁹ On 21/08/2024 Spot Bond			5.76000	101.50807	5.76000	101.49241				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B ¹ On 21/08/2024 Spot Bond					0.00000	100.01391				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B ² On 21/08/2024 Spot Bond					0.00000	100.01687				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B ³ On 21/08/2024 Spot Bond					0.00000	100.01704				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C ¹ On 21/08/2024 Spot Bond					0.00000	100.01646				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C ² On 21/08/2024 Spot Bond					0.00000	100.02040				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C ³ On 21/08/2024 Spot Bond					0.00000	100.01933				0.00	0	
Total TH16C3 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 TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.03409				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.04104				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.03695				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.01537				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.04612				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.01827				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.04835				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.03307				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.06191				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.03740				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TH17O On 21/11/2022 Spot Bond					0.00000	100.03822				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.71976				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.35500	104.02603	6.35500	104.00806				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.00500	108.53319	7.00500	108.51255				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.67030				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.69530				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.51000	103.06494	8.51000	103.04135				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.02144				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.97388				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.30141				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.20411				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.87500	107.62029	6.87500	107.60019			13,200,000,000,000.00	1,920,000,000	1,125,722,500	
Total TN23 SPOT									13,200,000,000,000.00	1,920,000,000	1,125,722,500	
Total For TN23									13,200,000,000,000.00	1,920,000,000	1,125,722,500	
TN23/R On 06/11/2023 Spot Bond			100.00000	29.72199	100.00000	29.65548			0.00	0	0	
Total TN23/R2023 SPOT									0.00	0	0	
Total For TN23/R2023									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
TN25 On 19/08/2025 Spot Bond			8.86500	104.51053	8.86500	104.48590			29,254,500,000,000.00	3,300,000,000	2,245,068,80
Total TN25 SPOT									29,254,500,000,000.00	3,300,000,000	2,245,068,80
Total For TN25									29,254,500,000,000.00	3,300,000,000	2,245,068,80
TN25/R On 19/08/2025 Spot Bond			100.00000	16.20795	100.00000	16.17227			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			9.91000	95.81941	9.91000	95.79381			32,703,000,000,000.00	3,300,000,000	18,570,094,40
Total TN27 SPOT									32,703,000,000,000.00	3,300,000,000	18,570,094,40
Total For TN27									32,703,000,000,000.00	3,300,000,000	18,570,094,40
TN27/R On 14/11/2027 Spot Bond			100.00000	9.86376	100.00000	9.84169			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.13000	97.86290	11.13000	97.83379			26,712,000,000,000.00	2,400,000,000	1,320,000,00
Total TN30 SPOT									26,712,000,000,000.00	2,400,000,000	1,320,000,00
Total For TN30									26,712,000,000,000.00	2,400,000,000	1,320,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	117.02841	8.00000	117.00319			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			11.94500	92.50395	11.94500	92.47448			19,374,790,000,000.00	1,622,000,000	4,070,000,00
Total TN40 SPOT									19,374,790,000,000.00	1,622,000,000	4,070,000,00
Total For TN40									19,374,790,000,000.00	1,622,000,000	4,070,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	101.39038	10.75000	101.36122			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	100.92879			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.93946			0.00	0	
Total TR5A21 SPOT									0.00	0	
Total For TR5A21									0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	100.92827	7.61000	103.27677			0.00	0	
Total TR5A31 SPOT									0.00	0	
Total For TR5A31									0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.79725			0.00	0	358,995,50
Total TR5OM1 SPOT									0.00	0	358,995,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TR5OM1										0.00	0	358,995,52
TRA3A On 14/11/2022 Spot Bond					0.00000	99.40790				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.36500	102.75618	6.36500	102.73840				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.10702				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.15483				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.52008				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.59731				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.62984				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.65500	106.67111	6.65500	106.65193				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.59731				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.62984				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	101.02537	8.62000	101.00195				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.41114				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.44576				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.06728				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.36408				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP25 On 29/11/2021 Spot Bond					0.00000	99.95464				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25 On 14/02/2022 Spot Bond					0.00000	98.95480				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP25 On 11/03/2022 Spot Bond					0.00000	98.56221				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25 On 16/03/2022 Spot Bond					0.00000	98.46913				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25 On 11/05/2022 Spot Bond					0.00000	97.78365				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	95.87683				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.96785				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.45970				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.18212				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC38 On 26/11/2021 Spot Bond					0.00000	101.02095				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	100.78534				0.00	0	
Total TWC386 SPOT										0.00	0	
Total For TWC386										0.00	0	
TWC38 On 10/01/2022 Spot Bond					0.00000	100.53984				0.00	0	
Total TWC387 SPOT										0.00	0	
Total For TWC387										0.00	0	
TWC38 On 17/01/2022 Spot Bond					0.00000	100.47213				0.00	0	
Total TWC388 SPOT										0.00	0	
Total For TWC388										0.00	0	
TWC38 On 24/01/2022 Spot Bond					0.00000	100.40468				0.00	0	
Total TWC389 SPOT										0.00	0	
Total For TWC389										0.00	0	
TWC39 On 31/01/2022 Spot Bond					0.00000	100.32089				0.00	0	8,200,000,0€
Total TWC390 SPOT										0.00	0	8,200,000,0€
Total For TWC390										0.00	0	8,200,000,0€
TWC39 On 04/02/2022 Spot Bond					0.00000	100.22866				0.00	0	
Total TWC391 SPOT										0.00	0	
Total For TWC391										0.00	0	
TWC39 On 18/02/2022 Spot Bond					0.00000	100.03575				0.00	800,000,000	800,000,0€
Total TWC392 SPOT										0.00	800,000,000	800,000,0€
Total For TWC392										0.00	800,000,000	800,000,0€
UG26 On 09/03/2026 Spot Bond			10.34000	105.69252	10.34000	105.66309				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.10906				0.00	0	
Total UU1A01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
Total For UU1A01									0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.12669			0.00	0	
Total UU1A02 SPOT									0.00	0	
Total For UU1A02									0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.13482			0.00	0	
Total UU1B01 SPOT									0.00	0	
Total For UU1B01									0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.17000			0.00	0	
Total UU1C01 SPOT									0.00	0	
Total For UU1C01									0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.69203			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.50648			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	99.97308			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.10619			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.11156			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.01614			0.00	0	
Total VKE17 SPOT									0.00	0	
Total For VKE17									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	99.94065			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.06490			0.00	0	70,000,00
Total WHL03 SPOT									0.00	0	70,000,00
Total For WHL03									0.00	0	70,000,00
Total for SPOT									2.43e+01	126,668,092,571,300	398,382,398,12

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for SPOT :									2.43e+017	668,092,571,300	398,382,398,12
Total Futures									2.43e+017	668,092,576,373	398,383,396,77
Total Options									0.00	0	126,38
Grand Total:									2.43e+017	668,092,576,373	398,383,523,15