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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/10/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/11/2021	Bond Future			11.49636	75.60096	11.63083	74.90586			0.00	0	35
ES33	On	03/02/2022	Bond Future			11.74959	76.46287	11.88988	75.76015			0.00	0	
ES33	On	05/05/2022	Bond Future			12.00172	73.60290	12.14807	72.89195			0.00	0	
ES33	On	04/08/2022	Bond Future			12.26544	74.46546	12.41832	73.74568			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/11/2021	Bond Future			11.96108	74.09172	12.12592	73.12833			0.00	0	4,77
ES42	On	03/02/2022	Bond Future			12.19129	74.93665	12.36335	73.96255			0.00	0	
ES42	On	05/05/2022	Bond Future			12.42875	71.57729	12.60865	70.59174			0.00	0	
ES42	On	04/08/2022	Bond Future			12.67019	72.41472	12.85826	71.41708			0.00	0	
Total ES42 Future												0.00	0	4,77
Total For ES42												0.00	0	4,77
I2025	On	04/11/2021	Bond Future			155.52546	155.52546	155.67739	155.67739			0.00	0	5,48
I2025	On	03/02/2022	Bond Future			155.71474	155.71474	155.86894	155.86894			0.00	0	
I2025	On	05/05/2022	Bond Future			157.58265	157.58265	157.73907	157.73907			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	04/08/2022	Bond Future			157.91393	157.91393	158.07229	158.07229			0.00	0	
Total I2025 Future												0.00	0	5,48
Total For I2025												0.00	0	5,48
I2029	On	04/11/2021	Bond Future			114.73574	114.73574	114.93633	114.93633			0.00	0	2,96
I2029	On	03/02/2022	Bond Future			116.04379	116.04379	116.24717	116.24717			0.00	0	
I2029	On	05/05/2022	Bond Future			116.23609	116.23609	116.44211	116.44211			0.00	0	
I2029	On	04/08/2022	Bond Future			117.67335	117.67335	117.88212	117.88212			0.00	0	
Total I2029 Future												0.00	0	2,96
Total For I2029												0.00	0	2,96
I2033	On	04/11/2021	Bond Future			108.94736	108.94736	108.91100	108.91100			0.00	0	9,52
I2033	On	03/02/2022	Bond Future			110.18952	110.18952	110.15307	110.15307			0.00	0	
I2033	On	05/05/2022	Bond Future			110.23146	110.23146	110.19471	110.19471			0.00	0	
I2033	On	04/08/2022	Bond Future			111.59446	111.59446	111.55740	111.55740			0.00	0	
Total I2033 Future												0.00	0	9,52
Total For I2033												0.00	0	9,52
I2038	On	04/11/2021	Bond Future			121.54639	121.54639	121.50498	121.50498			0.00	0	5,97
I2038	On	03/02/2022	Bond Future			121.15024	121.15024	121.10878	121.10878			0.00	0	
I2038	On	05/05/2022	Bond Future			122.60369	122.60369	122.56195	122.56195			0.00	0	
I2038	On	04/08/2022	Bond Future			122.30044	122.30044	122.25822	122.25822			0.00	0	
Total I2038 Future												0.00	0	5,97
Total For I2038												0.00	0	5,97
I2046	On	04/11/2021	Bond Future			109.03371	109.03371	108.99639	108.99639			0.00	0	17,22
I2046	On	03/02/2022	Bond Future			110.27678	110.27678	110.23955	110.23955			0.00	0	
I2046	On	05/05/2022	Bond Future			109.71473	109.71473	109.67718	109.67718			0.00	0	
I2046	On	04/08/2022	Bond Future			111.07168	111.07168	111.03364	111.03364			0.00	0	
Total I2046 Future												0.00	0	17,22
Total For I2046												0.00	0	17,22
I2050	On	04/11/2021	Bond Future			113.05252	113.05252	113.01396	113.01396			0.00	0	8,60
I2050	On	03/02/2022	Bond Future			112.36034	112.36034	112.32192	112.32192			0.00	0	
I2050	On	05/05/2022	Bond Future			113.70822	113.70822	113.66949	113.66949			0.00	0	
I2050	On	04/08/2022	Bond Future			113.09461	113.09461	113.05536	113.05536			0.00	0	
Total I2050 Future												0.00	0	8,60
Total For I2050												0.00	0	8,60
R186	On	04/11/2021	Bond Future			7.84715	115.02901	7.89548	114.81522		5.30	124,231,330.80	1,080	65,13
R186	On	03/02/2022	Bond Future			8.06592	111.03073	8.11740	110.81498		5.63	0.00	0	
R186	On	05/05/2022	Bond Future			8.29444	112.33643	8.34947	112.11845		5.37	0.00	0	
R186	On	04/08/2022	Bond Future			8.54383	108.36563	8.60291	108.14492		5.32	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												124,231,330.80	1,080	65,13
R186	On	04/11/2021	Bond Future	8.09	Put			355.61000	0.35561	283,520	5.46	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			1,241.81000	1.24181	1,385,420	5.46	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			342.76000	0.34276	272,580	5.46	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			1,272.95000	1.27295	1,418,440	5.47	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			330.17000	0.33017	261,870	5.47	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Call			3,797.06000	3.79706	4,005,280	5.95	0.00	0	
R186	On	04/11/2021	Bond Future		Call			14,815.22000	14.81522	15,029,010	5.42	0.00	0	
R186	On	04/11/2021	Bond Future		Put			0.00000	0.00000	0,000	5.42	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			444.41000	0.44441	518,220	5.31	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			1,000.57000	1.00057	860,590	5.31	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.09	Call			1,210.92000	1.21092	1,352,620	5.46	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			16.16000	0.01616	10,590	5.95	0.00	0	15,17
R186	On	03/02/2022	Bond Future	7.30	Put			3,789.73000	3.78973	3,607,510	5.47	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			286.31000	0.28631	318,570	5.47	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,862.91000	3.86291	3,679,420	5.47	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			293.13000	0.29313	326,020	5.47	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,826.17000	3.82617	3,643,310	5.47	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			300.24000	0.30024	333,770	5.47	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Put			2,886.84000	2.88684	2,742,170	5.23	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			1,738.21000	1.73821	1,842,990	5.39	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			1,934.14000	1.93414	1,820,940	5.39	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			1,758.46000	1.75846	1,863,990	5.39	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,914.75000	1.91475	1,802,300	5.39	0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			130.02000	0.13002	144,420	5.05	0.00	0	3,60
R186	On	05/05/2022	Bond Future	7.88	Call			1,009.45000	1.00945	1,082,760	5.23	0.00	0	4,
R186	On	05/05/2022	Bond Future	6.73	Put			6,781.14000	6.78114	6,577,560	5.05	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			353.46000	0.35346	387,470	4.95	0.00	0	4,
R186	On	05/05/2022	Bond Future	7.28	Put			4,689.91000	4.68991	4,505,940	4.95	0.00	0	3,60
R186	On	05/05/2022	Bond Future	7.48	Call			522.99000	0.52299	568,740	5.05	0.00	0	3,60
R186	On	05/05/2022	Bond Future	7.48	Put			4,032.20000	4.03220	3,859,970	5.05	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			1,778.84000	1.77884	1,885,110	5.40	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,895.51000	1.89551	1,783,800	5.40	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			2,502.88000	2.50288	2,632,190	5.55	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			1,361.13000	1.36113	1,272,460	5.55	0.00	0	4,0,
R186	On	04/08/2022	Bond Future	8.13	Put			3,052.54000	3.05254	2,912,620	5.15	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			1,285.16000	1.28516	1,366,590	5.16	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			3,029.89000	3.02989	2,890,610	5.16	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			1,300.69000	1.30069	1,382,770	5.16	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	04/08/2022	Bond Future	8.15	Put			3,007.35000	3.00735	2,868,720	5.16	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			1,269.73000	1.26973	1,350,520	5.15	0.00	0	
Total R186 Option												0.00	0	42,45
Total For R186												124,231,330.80	1,080	107,55
R197	On	04/11/2021	Bond Future			328.50382	328.50382	328.55934	328.55934			0.00	0	1,25
R197	On	03/02/2022	Bond Future			324.01318	324.01318	324.07062	324.07062			0.00	0	
R197	On	05/05/2022	Bond Future			327.90013	327.90013	327.95910	327.95910			0.00	0	
R197	On	04/08/2022	Bond Future			323.56878	323.56878	323.62806	323.62806			0.00	0	
Total R197 Future												0.00	0	1,25
Total For R197												0.00	0	1,25
R202	On	04/11/2021	Bond Future			241.67425	241.67425	242.17795	242.17795			0.00	0	8,37
R202	On	03/02/2022	Bond Future			240.05499	240.05499	240.56540	240.56540			0.00	0	
R202	On	05/05/2022	Bond Future			242.93467	242.93467	243.45167	243.45167			0.00	0	
R202	On	04/08/2022	Bond Future			241.48420	241.48420	242.00768	242.00768			0.00	0	
Total R202 Future												0.00	0	8,37
Total For R202												0.00	0	8,37
R2023	On	04/11/2021	Bond Future			5.27477	104.57280	5.25563	104.59723		1.12	0.00	0	13,75
R2023	On	03/02/2022	Bond Future			5.47957	105.73914	5.45522	105.76423		0.98	0.00	0	
R2023	On	05/05/2022	Bond Future			5.70654	103.07208	5.67406	103.09776		0.83	0.00	0	
R2023	On	04/08/2022	Bond Future			6.09041	104.28849	6.04249	104.31487		0.64	0.00	0	
Total R2023 Future												0.00	0	13,75
R2023	On	04/11/2021	Bond Future	4.90	Call			6.64000	0.00664	4,940	0.96	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			461.98000	0.46198	484,710	0.96	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			7.52000	0.00752	5,640	0.97	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			450.02000	0.45002	472,570	0.97	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			8.45000	0.00845	6,380	0.97	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			438.11000	0.43811	460,470	0.97	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			458.00000	0.45800	477,940	0.77	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			52.71000	0.05271	47,340	0.78	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			450.84000	0.45084	470,560	0.78	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			55.85000	0.05585	50,260	0.78	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			443.61000	0.44361	463,110	0.78	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			49.51000	0.04951	44,360	0.77	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			605.51000	0.60551	586,070	0.97	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			120.44000	0.12044	126,680	0.97	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			611.82000	0.61182	592,300	0.97	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			118.90000	0.11890	125,060	0.97	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			618.14000	0.61814	598,540	0.98	0.00	0	

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R2023	On	05/05/2022	Bond Future	6.31	Put			117.38000	0.11738	123,460	0.98	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			241.72000	0.24172	254,630	0.64	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			239.61000	0.23961	226,330	0.64	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			246.49000	0.24649	259,590	0.64	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			242.72000	0.24272	229,340	0.64	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			244.10000	0.24410	257,100	0.64	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			245.85000	0.24585	232,380	0.64	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	13,73
R2030	On	04/11/2021	Bond Future			9.48106	93.84277	9.55444	93.45340		8.87	893,570,855.94	9,522	93,0
R2030	On	03/02/2022	Bond Future			9.69868	90.88556	9.77548	90.49220		9.10	862,867,506.64	9,494	4,66
R2030	On	05/05/2022	Bond Future			9.92293	91.95472	10.00338	91.55701		8.59	0.00	0	
R2030	On	04/08/2022	Bond Future			10.16521	89.01708	10.24974	88.61451		8.56	0.00	0	
Total R2030 Future												1,756,438,362.58	19,016	97,66
R2030	On	04/11/2021	Bond Future	10.60	Put			19.88000	0.01988	11,740	10.20	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			5,391.47000	5.39147	5,773,040	10.21	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Put			1,570.32000	1.57032	1,303,610	8.75	0.00	0	9,10
R2030	On	04/11/2021	Bond Future	9.90	Call			2,126.58000	2.12658	2,426,310	9.30	0.00	0	;
R2030	On	04/11/2021	Bond Future	8.77	Put			4,298.36000	4.29836	3,919,190	8.27	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Call			9,312.87000	9.31287	9,702,110	10.95	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			0.24000	0.00024	0,110	10.95	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call			5,343.43000	5.34343	5,724,660	10.20	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Put			2,162.20000	2.16220	1,850,590	8.61	0.00	0	
R2030	On	04/11/2021	Bond Future	9.25	Call			325.08000	0.32508	416,840	8.67	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			18.96000	0.01896	11,160	10.21	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Call			8,479.07000	8.47907	8,868,100	10.79	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			0.65000	0.00065	0,310	10.79	0.00	0	;
R2030	On	04/11/2021	Bond Future	9.35	Call			480.21000	0.48021	602,870	8.75	0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Call			397.35000	0.39735	504,080	8.71	0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Put			1,756.61000	1.75661	1,473,970	8.71	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Put			321.28000	0.32128	231,640	9.30	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			5,295.39000	5.29539	5,676,270	10.19	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			20.83000	0.02083	12,340	10.19	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			261.62000	0.26162	339,380	8.61	0.00	0	;
R2030	On	04/11/2021	Bond Future	8.27	Call			0.39000	0.00039	0,620	8.13	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.27	Put			7,134.14000	7.13414	6,745,000	8.13	0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Call			20.45000	0.02045	29,480	8.26	0.00	0	3,2
R2030	On	04/11/2021	Bond Future	8.75	Put			4,407.66000	4.40766	4,027,320	8.26	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			23.45000	0.02345	33,650	8.27	0.00	0	30

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/11/2021	Bond Future	9.25	Put			1,954.50000	1.95450	1,656,890	8.67	0.00	0	5,00
R2030	On	03/02/2022	Bond Future	9.35	Call			947.07000	0.94707	1,074,170	8.80	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			3,154.18000	3.15418	2,887,920	8.80	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.43	Call			1,096.08000	1.09608	1,236,530	8.87	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			95.66000	0.09566	116,240	8.40	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put			7,541.32000	7.54132	7,168,540	8.40	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			309.63000	0.30963	365,180	8.38	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put			2,357.12000	2.35712	2,133,190	9.00	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			1,899.55000	1.89955	2,099,720	9.12	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,876.47000	1.87647	1,683,280	9.12	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.45	Put			2,817.74000	2.81774	2,568,210	8.89	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			1,455.10000	1.45510	1,624,530	9.00	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put			5,199.28000	5.19928	4,861,470	8.38	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			2,882.97000	2.88297	2,630,060	8.87	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call			1,115.59000	1.11559	1,257,730	8.88	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			2,850.13000	2.85013	2,598,910	8.88	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Call			5,703.58000	5.70358	6,036,980	10.35	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			423.05000	0.42305	363,090	10.35	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.45	Call			1,135.52000	1.13552	1,279,350	8.89	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			2,514.37000	2.51437	2,313,310	8.56	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.19	Call			2,891.44000	2.89144	3,118,910	8.71	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Put			6,551.19000	6.55119	6,212,600	7.95	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			472.01000	0.47201	537,940	7.94	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Put			840.08000	0.84008	754,190	9.60	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.35	Call			1,024.43000	1.02443	1,141,790	8.17	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			4,320.79000	4.32079	4,040,440	8.17	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.95	Call			2,250.73000	2.25073	2,447,380	8.56	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			117.39000	0.11739	137,690	8.05	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.14	Put			9,937.02000	9.93702	9,559,610	8.05	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			1,977.49000	1.97749	1,807,250	8.71	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			225.03000	0.22503	260,620	8.00	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put			8,209.44000	8.20944	7,847,320	8.00	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Call			412.94000	0.41294	472,060	7.95	0.00	0	20
R2030	On	05/05/2022	Bond Future	10.21	Call			2,948.21000	2.94821	3,178,170	8.72	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put			1,937.03000	1.93703	1,769,280	8.72	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call			5,768.54000	5.76854	6,080,360	9.60	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Put			6,182.33000	6.18233	5,850,550	7.94	0.00	0	
R2030	On	05/05/2022	Bond Future	7.73	Call			46.49000	0.04649	55,460	8.07	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put			12,207.45000	12.20745	11,818,710	8.07	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call			2,919.75000	2.91975	3,148,470	8.72	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/05/2022	Bond Future	10.20	Put			1,957.17000	1.95717	1,788,180	8.72	0.00	0	20
R2030	On	04/08/2022	Bond Future	9.05	Call			658.42000	0.65842	736,690	7.91	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			6,597.09000	6.59709	6,272,790	7.91	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			1,281.15000	1.28115	1,408,490	8.11	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			4,668.40000	4.66840	4,395,410	8.13	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call			4,790.27000	4.79027	5,067,020	9.13	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put			4,734.92000	4.73492	4,459,690	8.11	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			1,543.31000	1.54331	1,417,490	9.13	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Call			207.09000	0.20709	237,430	7.89	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			10,116.20000	10.11620	9,743,970	7.89	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			1,297.65000	1.29765	1,426,110	8.12	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			4,701.58000	4.70158	4,427,470	8.12	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			1,314.28000	1.31428	1,443,860	8.13	0.00	0	
Total R2030 Option												0.00	0	33,25
Total For R2030												1,756,438,362.58	19,016	130,94
R2032	On	04/11/2021	Bond Future			10.14085	88.91466	10.22933	88.40230		10.04	267,988,785.24	3,014	127,58
R2032	On	03/02/2022	Bond Future			10.35789	89.90640	10.45015	89.38863		10.00	0.00	0	1,30
R2032	On	05/05/2022	Bond Future			10.57770	86.81711	10.67398	86.29350		9.89	0.00	0	
R2032	On	04/08/2022	Bond Future			10.80714	87.82014	10.90772	87.29022		9.56	0.00	0	
Total R2032 Future												267,988,785.24	3,014	128,95
R2032	On	04/11/2021	Bond Future	9.33	Call			7.65000	0.00765	13,030	9.01	0.00	0	70
R2032	On	04/11/2021	Bond Future	9.33	Put			5,408.43000	5.40843	4,901,450	9.01	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			203.77000	0.20377	291,130	9.42	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.71	Call			8,007.77000	8.00777	8,518,930	12.05	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			2.22000	0.00222	1,020	12.05	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Call			13,316.70000	13.31670	13,829,060	12.48	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			2,548.46000	2.54846	2,123,460	9.42	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			7,906.70000	7.90670	8,417,720	12.04	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			0.00000	0.00000	0,000	12.48	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.69	Put			2.49000	0.00249	1,150	12.04	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Call			7,957.25000	7.95725	8,468,340	12.05	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			2.35000	0.00235	1,080	12.05	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Put			1,104.13000	1.10413	944,700	10.48	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.44	Call			2,004.59000	2.00459	2,269,030	9.94	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			1,830.98000	1.83098	1,597,750	10.03	0.00	0	20
R2032	On	03/02/2022	Bond Future	10.35	Call			1,751.44000	1.75144	1,995,350	9.85	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put			1,556.85000	1.55685	1,349,350	10.16	0.00	0	1,00
R2032	On	03/02/2022	Bond Future	10.66	Call			2,697.86000	2.69786	3,010,220	10.17	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			1,535.52000	1.53552	1,330,110	10.17	0.00	0	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
R2032	On	03/02/2022	Bond Future	10.90	Call			3,570.14000	3.57014	3,928,480	10.48	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			2,088.30000	2.08830	1,832,710	9.93	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Call			600.61000	0.60061	721,010	9.11	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			2,061.35000	2.06135	1,808,020	9.94	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			2,033.83000	2.03383	2,300,530	9.95	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put			2,034.67000	2.03467	1,783,600	9.95	0.00	0	15
R2032	On	03/02/2022	Bond Future	10.53	Call			2,275.76000	2.27576	2,560,300	10.03	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			2,982.46000	2.98246	2,659,700	9.60	0.00	0	5
R2032	On	03/02/2022	Bond Future	9.58	Call			319.08000	0.31908	394,930	8.75	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Put			2,313.68000	2.31368	2,039,820	9.85	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.42	Call			1,946.76000	1.94676	2,206,680	9.92	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			2,115.51000	2.11551	1,857,660	9.92	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Call			1,975.57000	1.97557	2,237,750	9.93	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put			4,927.28000	4.92728	4,501,710	8.89	0.00	0	1,05
R2032	On	03/02/2022	Bond Future	8.91	Call			47.80000	0.04780	62,840	8.84	0.00	0	15
R2032	On	03/02/2022	Bond Future	9.81	Put			4,280.44000	4.28044	3,883,070	9.11	0.00	0	15
R2032	On	03/02/2022	Bond Future	9.90	Call			744.98000	0.74498	884,920	9.25	0.00	0	90
R2032	On	03/02/2022	Bond Future	9.90	Put			3,894.95000	3.89495	3,517,120	9.25	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.14	Call			1,225.25000	1.22525	1,420,260	9.60	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call			309.43000	0.30943	383,550	8.74	0.00	0	1,05
R2032	On	03/02/2022	Bond Future	9.57	Put			5,422.82000	5.42282	4,979,170	8.74	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Put			5,372.13000	5.37213	4,930,210	8.75	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call			359.45000	0.35945	442,370	8.81	0.00	0	25
R2032	On	03/02/2022	Bond Future	9.62	Put			5,171.69000	5.17169	4,736,840	8.81	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Call			414.87000	0.41487	507,070	8.89	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Call			4,495.29000	4.49529	4,889,920	10.83	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put			805.07000	0.80507	681,930	10.83	0.00	0	25
R2032	On	03/02/2022	Bond Future	10.65	Call			2,664.28000	2.66428	2,974,550	10.16	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Put			9,263.06000	9.26306	8,760,330	8.84	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			94.72000	0.09472	122,230	8.76	0.00	0	5
R2032	On	03/02/2022	Bond Future	9.14	Put			7,853.38000	7.85338	7,363,120	8.76	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Call			3,764.59000	3.76459	4,131,510	10.55	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			1,030.38000	1.03038	879,530	10.55	0.00	0	40
R2032	On	05/05/2022	Bond Future	11.03	Call			3,681.50000	3.68150	4,012,370	10.14	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put			1,782.11000	1.78211	1,589,370	10.14	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Call			462.05000	0.46205	546,700	8.80	0.00	0	75
R2032	On	05/05/2022	Bond Future	11.18	Put			1,528.64000	1.52864	1,357,820	10.32	0.00	0	75
R2032	On	05/05/2022	Bond Future	10.18	Call			1,350.06000	1.35006	1,532,490	9.33	0.00	0	75
R2032	On	05/05/2022	Bond Future	9.58	Put			6,672.82000	6.67282	6,233,860	8.80	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Put			4,082.64000	4.08264	3,741,460	9.33	0.00	0	

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	05/05/2022	Bond Future	11.02	Call		3,646.87000	3.64687	3,976,210	10.12	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		1,800.05000	1.80005	1,605,780	10.12	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		3,716.01000	3.71601	4,048,380	10.15	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		1,764.10000	1.76410	1,572,860	10.15	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Call		4,211.28000	4.21128	4,564,070	10.32	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put		1,325.08000	1.32508	1,191,610	10.44	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call		701.84000	0.70184	805,380	8.71	0.00	0	80
R2032	On	04/08/2022	Bond Future	9.72	Put		7,253.02000	7.25302	6,826,640	8.71	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		1,370.78000	1.37078	1,539,400	8.93	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		5,195.69000	5.19569	4,834,390	8.93	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		1,389.24000	1.38924	1,559,380	8.94	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call		5,208.61000	5.20861	5,575,700	10.10	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put		1,678.86000	1.67886	1,516,030	10.10	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call		6,274.44000	6.27444	6,670,890	10.44	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		5,158.52000	5.15852	4,798,740	8.94	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call		201.78000	0.20178	239,500	8.60	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put		11,239.94000	11.23994	10,747,740	8.60	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		1,407.84000	1.40784	1,579,510	8.95	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		5,121.53000	5.12153	4,763,280	8.95	0.00	0	
Total R2032 Option											0.00	0	15,40
Total For R2032											267,988,785.24	3,014	144,36
R2035	On	04/11/2021	Bond Future			10.57497	89.69353	10.70391	88.86875	11.07	67,270,147.50	750	79,90
R2035	On	03/02/2022	Bond Future			10.78917	90.69387	10.92350	89.86027	11.06	1,678,199,370.48	18,504	13,30
R2035	On	05/05/2022	Bond Future			10.99761	87.28255	11.13746	86.43932	11.00	0.00	0	
R2035	On	04/08/2022	Bond Future			11.21721	88.28922	11.36305	87.43579	10.62	0.00	0	
Total R2035 Future											1,745,469,517.98	19,254	93,20
R2035	On	04/11/2021	Bond Future	10.11	Call		77.78000	0.07778	146,960	10.19	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.11	Put		3,971.77000	3.97177	3,216,170	10.19	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Put		3,239.83000	3.23983	2,532,960	10.26	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Call		16,924.28000	16.92428	17,749,060	14.19	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		0.00000	0.00000	0,000	14.19	0.00	0	40
R2035	On	04/11/2021	Bond Future	12.51	Call		10,460.80000	10.46080	11,285,160	13.92	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		0.62000	0.00062	0,200	13.92	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Call		10,513.44000	10.51344	11,337,820	13.93	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		0.59000	0.00059	0,190	13.93	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		10,566.02000	10.56602	11,390,420	13.94	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		0.56000	0.00056	0,180	13.94	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Call		2,678.80000	2.67880	3,355,780	11.62	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		335.92000	0.33592	188,120	11.62	0.00	0	70

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	04/11/2021	Bond Future	11.20	Call			3,292.49000	3.29249	4,014,220	11.88	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put			221.26000	0.22126	118,210	11.88	0.00	0	38
R2035	On	04/11/2021	Bond Future	11.75	Call			6,322.37000	6.32237	7,132,060	13.04	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			26.80000	0.02680	11,710	13.04	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.26	Call			178.77000	0.17877	311,890	10.29	0.00	0	18
R2035	On	04/11/2021	Bond Future	10.26	Put			3,066.08000	3.06608	2,374,420	10.29	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Call			790.00000	0.79000	1,158,290	10.87	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call			82.55000	0.08255	155,140	10.20	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.12	Put			3,908.93000	3.90893	3,156,740	10.20	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			152.46000	0.15246	270,370	10.26	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.60	Put			1,453.80000	1.45380	997,310	10.87	0.00	0	38
R2035	On	04/11/2021	Bond Future	10.62	Call			845.00000	0.84500	1,228,710	10.89	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put			1,380.47000	1.38047	939,400	10.89	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			3,392.53000	3.39253	3,940,910	11.35	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			1,473.59000	1.47359	1,188,370	11.35	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Call			3,553.21000	3.55321	4,113,530	11.41	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			1,396.17000	1.39617	1,122,890	11.41	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.33	Call			3,758.49000	3.75849	4,333,210	11.49	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Call			2,899.67000	2.89967	3,406,540	11.19	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put			1,761.35000	1.76135	1,434,620	11.19	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.22	Call			3,314.60000	3.31460	3,856,810	11.32	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			1,515.07000	1.51507	1,223,680	11.32	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Call			3,353.48000	3.35348	3,898,780	11.34	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			623.87000	0.62387	485,690	12.48	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	10.65	Call			1,455.64000	1.45564	1,796,370	10.63	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			3,165.20000	3.16520	2,672,330	10.63	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.03	Call			2,613.39000	2.61339	3,093,200	11.10	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			1,960.67000	1.96067	1,606,880	11.10	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.05	Call			2,683.68000	2.68368	3,170,350	11.12	0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Put			1,305.20000	1.30520	1,046,320	11.49	0.00	0	50
R2035	On	03/02/2022	Bond Future	10.34	Call			769.96000	0.76996	994,990	10.15	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Put			4,476.87000	4.47687	3,868,300	10.15	0.00	0	50
R2035	On	03/02/2022	Bond Future	10.35	Call			788.27000	0.78827	1,016,910	10.17	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put			4,429.74000	4.42974	3,824,780	10.17	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Call			1,353.02000	1.35302	1,678,590	10.57	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			1,494.21000	1.49421	1,205,910	11.34	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			413.20000	0.41320	558,200	9.77	0.00	0	28
R2035	On	03/02/2022	Bond Future	10.10	Put			5,711.41000	5.71141	5,022,810	9.77	0.00	0	
R2035	On	03/02/2022	Bond Future	10.24	Call			603.27000	0.60327	793,360	9.99	0.00	0	50
R2035	On	03/02/2022	Bond Future	10.24	Put			4,968.37000	4.96837	4,324,860	9.99	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	10.26	Call		634.49000	0.63449	831,410	10.03	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.05	Put		1,909.18000	1.90918	1,562,250	11.12	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.26	Put		4,867.41000	4.86741	4,230,730	10.03	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		141.50000	0.14150	202,600	9.74	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put		8,182.48000	8.18248	7,409,980	9.74	0.00	0	
R2035	On	03/02/2022	Bond Future	9.92	Call		251.48000	0.25148	350,400	9.64	0.00	0	20
R2035	On	03/02/2022	Bond Future	9.92	Put		6,769.69000	6.76969	6,035,010	9.64	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Put		3,316.70000	3.31670	2,808,670	10.57	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.39	Call		4,010.15000	4.01015	4,601,400	11.59	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		1,203.37000	1.20337	961,020	11.59	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.73	Call		5,531.48000	5.53148	6,200,410	12.20	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put		762.10000	0.76210	597,430	12.20	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.88	Call		6,237.65000	6.23765	6,933,070	12.48	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call		4,602.95000	4.60295	5,176,500	11.42	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		1,726.65000	1.72665	1,456,970	11.42	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		4,642.54000	4.64254	5,218,290	11.44	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		1,709.31000	1.70931	1,441,830	11.44	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		4,682.24000	4.68224	5,260,180	11.45	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		1,692.14000	1.69214	1,426,850	11.45	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call		1,652.28000	1.65228	1,948,090	9.94	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put		5,510.98000	5.51098	4,953,360	9.94	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		4,030.09000	4.03009	3,575,200	10.32	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Call		467.18000	0.46718	582,860	9.63	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put		10,029.62000	10.02962	9,291,870	9.63	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Call		1,485.98000	1.48598	1,761,820	9.86	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put		5,842.43000	5.84243	5,264,840	9.86	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.73	Call		1,673.87000	1.67387	1,972,190	9.95	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		5,470.63000	5.47063	4,915,520	9.95	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		1,695.62000	1.69562	1,996,460	9.96	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put		5,430.51000	5.43051	4,877,920	9.96	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call		2,660.33000	2.66033	3,058,870	10.32	0.00	0	
Total R2035 Option											0.00	0	15,43
Total For R2035											1,745,469,517.98	19,254	108,68
R2037	On	04/11/2021	Bond Future			10.74661	85.64705	10.90069	84.65732	11.54	1,455,999.85	17	120,82
R2037	On	03/02/2022	Bond Future			10.94880	82.34822	11.10912	81.34770	12.14	0.00	0	1,40
R2037	On	05/05/2022	Bond Future			11.15338	83.31715	11.32017	82.30513	11.50	0.00	0	
R2037	On	04/08/2022	Bond Future			11.37074	80.02438	11.54465	79.00014	11.73	0.00	0	
Total R2037 Future											1,455,999.85	17	122,22
R2037	On	04/11/2021	Bond Future	12.82	Call		10,973.89000	10.97389	11,963,320	14.87	0.00	0	

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	04/11/2021	Bond Future	12.82	Put		0.40000	0.00040	0,100	14.87	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		11,025.06000	11.02506	12,014,510	14.88	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		0.38000	0.00038	0,100	14.88	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		3,777.83000	3.77783	4,684,420	12.52	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		150.45000	0.15045	67,310	12.52	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		8,236.73000	8.23673	9,222,930	14.13	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		5.19000	0.00519	1,660	14.13	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.81	Call		10,922.67000	10.92267	11,912,090	14.85	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		0.42000	0.00042	0,110	14.85	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		1,372.31000	1.37231	1,052,950	12.42	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		3,539.47000	3.53947	4,224,210	12.43	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		1,352.94000	1.35294	1,037,160	12.43	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		3,459.76000	3.45976	4,137,310	12.40	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		1,392.08000	1.39208	1,069,110	12.40	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		3,499.45000	3.49945	4,180,610	12.42	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		4,641.63000	4.64163	5,342,630	11.89	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		1,662.70000	1.66270	1,351,680	11.89	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		4,681.27000	4.68127	5,384,900	11.90	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		1,645.58000	1.64558	1,337,190	11.90	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		4,601.87000	4.60187	5,300,240	11.87	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		1,679.76000	1.67976	1,366,110	11.87	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		5,519.22000	5.51922	4,853,960	10.90	0.00	0	5
R2037	On	04/08/2022	Bond Future	10.91	Call		1,642.83000	1.64283	2,004,880	10.91	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		5,478.11000	5.47811	4,815,920	10.91	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		527.81000	0.52781	684,390	10.69	0.00	0	5
R2037	On	04/08/2022	Bond Future	10.10	Put		9,670.57000	9.67057	8,802,910	10.69	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		2,938.45000	2.93845	3,455,460	11.43	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		3,670.57000	3.67057	3,163,340	11.43	0.00	0	5
R2037	On	04/08/2022	Bond Future	10.89	Call		1,600.24000	1.60024	1,956,160	10.89	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		5,560.84000	5.56084	4,892,520	10.89	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		1,621.32000	1.62132	1,980,300	10.90	0.00	0	
Total R2037 Option											0.00	0	1,35
Total For R2037											1,455,999.85	17	123,57
R2040	On	04/11/2021	Bond Future			10.88014	87.66605	11.05444	86.47050	11.97	0.00	0	81,50
R2040	On	03/02/2022	Bond Future			11.07746	84.13948	11.25887	82.93091	12.63	0.00	0	2,50
R2040	On	05/05/2022	Bond Future			11.27664	85.12955	11.46543	83.90699	11.95	0.00	0	
R2040	On	04/08/2022	Bond Future			11.48802	81.60700	11.68493	80.36972	12.19	0.00	0	
Total R2040 Future											0.00	0	84,00
R2040	On	04/11/2021	Bond Future	12.89	Call		11,117.39000	11.11739	12,312,320	15.53	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2040	On	04/11/2021	Bond Future	12.89	Put		0.81000	0.00081	0,190	15.53	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		11,171.26000	11.17126	12,366,220	15.55	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		0.77000	0.00077	0,180	15.55	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		11,225.07000	11.22507	12,420,050	15.57	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		0.74000	0.00074	0,170	15.57	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		1,470.45000	1.47045	1,085,410	12.76	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		3,522.87000	3.52287	4,337,520	12.73	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		1,513.37000	1.51337	1,119,450	12.73	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		3,564.57000	3.56457	4,383,670	12.74	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		1,491.78000	1.49178	1,102,310	12.74	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		3,606.45000	3.60645	4,429,980	12.76	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Put		6,848.45000	6.84845	5,908,760	10.80	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		4,659.91000	4.65991	5,485,410	12.47	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		9,839.85000	9.83985	10,907,890	14.62	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put		1,952.37000	1.95237	1,555,310	12.47	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		677.89000	0.67789	523,370	14.62	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Call		180.79000	0.18079	268,390	10.88	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put		11,884.52000	11.88452	10,749,560	10.88	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		783.64000	0.78364	1,066,510	10.80	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call		4,701.18000	4.70118	5,529,910	12.49	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		1,933.03000	1.93303	1,539,200	12.49	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		4,742.55000	4.74255	5,574,500	12.50	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		1,913.87000	1.91387	1,523,260	12.50	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		5,917.04000	5.91704	5,120,270	11.50	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		1,772.40000	1.77240	2,216,600	11.51	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		5,872.50000	5.87250	5,079,420	11.51	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		1,727.00000	1.72700	2,163,810	11.49	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		5,961.57000	5.96157	5,161,100	11.49	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		1,749.75000	1.74975	2,190,260	11.50	0.00	0	
Total R2040 Option											0.00	0	3,60
Total For R2040											0.00	0	87,60
R2044	On	04/11/2021	Bond Future			10.90213	84.49743	11.07126	83.31741	12.42	0.00	0	62,20
R2044	On	03/02/2022	Bond Future			11.08940	81.06062	11.26542	79.86776	13.10	0.00	0	
R2044	On	05/05/2022	Bond Future			11.27804	82.01445	11.46121	80.80777	12.39	0.00	0	
R2044	On	04/08/2022	Bond Future			11.47787	78.58113	11.66890	77.36000	12.65	0.00	0	
Total R2044 Future											0.00	0	62,20
R2044	On	04/11/2021	Bond Future	12.89	Call		11,069.04000	11.06904	12,248,170	16.63	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		1.20000	0.00120	0,310	16.63	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		11,122.54000	11.12254	12,301,710	16.65	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
R2044	On	04/11/2021	Bond Future	12.90	Put		1.15000	0.00115	0,300	16.65	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		11,175.98000	11.17598	12,355,180	16.67	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		1.11000	0.00111	0,290	16.67	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		3,596.09000	3.59609	4,408,140	13.24	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		1,472.57000	1.47257	1,091,760	13.24	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		3,638.65000	3.63865	4,455,090	13.25	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		1,451.23000	1.45123	1,074,810	13.25	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		3,681.56000	3.68156	4,502,340	13.27	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		1,430.33000	1.43033	1,058,250	13.27	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		1,869.82000	1.86982	1,491,280	13.00	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		4,737.53000	4.73753	5,559,320	12.97	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		1,907.69000	1.90769	1,522,800	12.97	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		4,779.46000	4.77946	5,604,450	12.98	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		1,888.54000	1.88854	1,506,850	12.98	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		4,821.73000	4.82173	5,649,870	13.00	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		1,902.76000	1.90276	2,361,750	12.02	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		5,636.92000	5.63692	4,874,780	12.02	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		1,855.06000	1.85506	2,306,600	12.00	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		5,725.96000	5.72596	4,956,370	12.00	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		1,878.82000	1.87882	2,334,090	12.01	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		5,681.30000	5.68130	4,915,440	12.01	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											0.00	0	62,28
R2048	On	04/11/2021	Bond Future			10.84080	83.57806	11.00991	82.36228	12.75	0.00	0	168,10
R2048	On	03/02/2022	Bond Future			11.02420	84.51027	11.20035	83.28119	12.73	0.00	0	3,98
R2048	On	05/05/2022	Bond Future			11.20139	81.08931	11.38466	79.84603	12.71	0.00	0	
R2048	On	04/08/2022	Bond Future			11.38673	82.02392	11.57774	80.76569	12.27	0.00	0	
Total R2048 Future											0.00	0	172,08
R2048	On	04/11/2021	Bond Future	9.60	Call		0.18000	0.00018	0,680	12.91	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		11,298.07000	11.29807	12,512,300	18.10	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		2.11000	0.00211	0,610	18.13	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Put		5,365.58000	5.36558	4,211,070	12.17	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		11,406.07000	11.40607	12,620,390	18.16	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		2.04000	0.00204	0,580	18.16	0.00	0	
R2048	On	04/11/2021	Bond Future	10.80	Call		561.59000	0.56159	1,010,650	12.47	0.00	0	1,08
R2048	On	04/11/2021	Bond Future	10.80	Put		2,075.50000	2.07550	1,308,780	12.47	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Put		11,202.85000	11.20285	9,987,570	12.91	0.00	0	
R2048	On	04/11/2021	Bond Future	10.20	Call		19.87000	0.01987	54,820	12.21	0.00	0	1,08
R2048	On	04/11/2021	Bond Future	10.20	Put		6,146.09000	6.14609	4,965,260	12.21	0.00	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	04/11/2021	Bond Future	10.30	Call		38.81000	0.03881	100,080	12.17	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		2.18000	0.00218	0,630	18.10	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		11,352.11000	11.35211	12,566,390	18.13	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		1,609.63000	1.60963	1,199,680	13.09	0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Call		965.97000	0.96597	1,349,080	11.99	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	10.70	Put		4,546.24000	4.54624	3,700,270	11.99	0.00	0	
R2048	On	03/02/2022	Bond Future	10.90	Call		1,457.75000	1.45775	1,957,040	12.27	0.00	0	90
R2048	On	03/02/2022	Bond Future	10.90	Put		3,573.65000	3.57365	2,843,860	12.27	0.00	0	
R2048	On	03/02/2022	Bond Future	11.00	Call		1,750.24000	1.75024	2,308,110	12.42	0.00	0	10
R2048	On	03/02/2022	Bond Future	11.00	Put		3,150.79000	3.15079	2,479,580	12.42	0.00	0	
R2048	On	03/02/2022	Bond Future	10.20	Call		259.25000	0.25925	406,360	11.48	0.00	0	90
R2048	On	03/02/2022	Bond Future	10.20	Put		7,707.43000	7.70743	6,625,460	11.48	0.00	0	
R2048	On	03/02/2022	Bond Future	10.40	Call		458.56000	0.45856	685,630	11.62	0.00	0	10
R2048	On	03/02/2022	Bond Future	10.40	Put		6,322.91000	6.32291	5,320,900	11.62	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call		599.76000	0.59976	875,280	11.74	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		3,560.27000	3.56027	4,379,400	13.09	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Put		5,690.77000	5.69077	4,737,210	11.74	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Call		87.51000	0.08751	145,860	11.84	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Put		10,859.07000	10.85907	9,688,340	11.84	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Call		153.52000	0.15352	248,230	11.66	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	10.00	Put		9,236.74000	9.23674	8,102,370	11.66	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		3,474.97000	3.47497	4,284,780	13.06	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		1,656.28000	1.65628	1,237,010	13.06	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		3,517.53000	3.51753	4,332,010	13.07	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		1,632.81000	1.63281	1,218,210	13.07	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		1,936.49000	1.93649	1,537,110	13.13	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		4,607.77000	4.60777	5,444,820	13.09	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		1,976.74000	1.97674	1,570,510	13.09	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		4,650.45000	4.65045	5,490,940	13.11	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		1,956.51000	1.95651	1,553,720	13.11	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		4,693.26000	4.69326	5,537,160	13.13	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		1,865.82000	1.86582	2,330,210	11.60	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		5,785.18000	5.78518	4,991,340	11.60	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		1,817.94000	1.81794	2,274,520	11.58	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		5,879.22000	5.87922	5,077,570	11.58	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		1,841.65000	1.84165	2,302,130	11.59	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		5,831.92000	5.83192	5,034,170	11.59	0.00	0	
Total R2048 Option											0.00	0	6,70
Total For R2048											0.00	0	178,75

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/11/2021			10.52664	69.32900	10.66016	68.58417		12.25	0.00	0	34,32
R209	On	03/02/2022			10.71218	70.10227	10.85063	69.34940		12.28	0.00	0	
R209	On	05/05/2022			10.89814	67.78532	11.04177	67.02379		12.19	0.00	0	
R209	On	04/08/2022			11.08986	68.56746	11.23897	67.79670		11.81	0.00	0	
Total R209 Future											0.00	0	34,32
R209	On	04/11/2021	12.18	Call			7,719.94000	7.71994	8,463,400	15.10	0.00	0	
R209	On	04/11/2021	12.18	Put			2.06000	0.00206	0,690	15.10	0.00	0	
R209	On	04/11/2021	12.19	Call			7,766.32000	7.76632	8,509,850	15.12	0.00	0	
R209	On	04/11/2021	12.19	Put			1.96000	0.00196	0,660	15.12	0.00	0	
R209	On	04/11/2021	10.50	Call			542.33000	0.54233	837,290	11.87	0.00	0	
R209	On	04/11/2021	10.50	Put			1,437.16000	1.43716	987,290	11.87	0.00	0	11
R209	On	04/11/2021	12.00	Call			6,877.32000	6.87732	7,618,910	14.85	0.00	0	
R209	On	04/11/2021	12.00	Put			5.09000	0.00509	1,850	14.85	0.00	0	9,00
R209	On	04/11/2021	12.17	Call			7,673.52000	7.67352	8,416,910	15.09	0.00	0	
R209	On	04/11/2021	12.17	Put			2.17000	0.00217	0,730	15.09	0.00	0	
R209	On	04/11/2021	10.25	Put			2,498.14000	2.49814	1,888,250	11.38	0.00	0	9,20
R209	On	04/11/2021	9.50	Call			0.79000	0.00079	2,150	11.21	0.00	0	6,00
R209	On	04/11/2021	9.50	Put			6,878.03000	6.87803	6,134,560	11.21	0.00	0	
R209	On	04/11/2021	10.00	Call			40.87000	0.04087	83,960	11.25	0.00	0	
R209	On	04/11/2021	10.00	Put			3,839.20000	3.83920	3,137,460	11.25	0.00	0	3,10
R209	On	04/11/2021	10.25	Call			172.76000	0.17276	307,700	11.38	0.00	0	
R209	On	03/02/2022	11.03	Call			2,456.86000	2.45686	2,916,850	12.32	0.00	0	
R209	On	03/02/2022	11.03	Put			1,499.02000	1.49902	1,206,140	12.32	0.00	0	
R209	On	03/02/2022	11.04	Call			2,488.78000	2.48878	2,951,840	12.33	0.00	0	
R209	On	03/02/2022	11.04	Put			1,478.11000	1.47811	1,188,300	12.33	0.00	0	
R209	On	03/02/2022	11.02	Call			2,424.98000	2.42498	2,881,870	12.31	0.00	0	
R209	On	03/02/2022	11.02	Put			1,520.02000	1.52002	1,224,040	12.31	0.00	0	
R209	On	05/05/2022	11.43	Put			1,608.60000	1.60860	1,348,670	12.39	0.00	0	
R209	On	05/05/2022	11.44	Call			3,639.33000	3.63933	4,143,140	12.40	0.00	0	
R209	On	05/05/2022	11.44	Put			1,591.04000	1.59104	1,333,320	12.40	0.00	0	
R209	On	05/05/2022	11.45	Call			3,672.20000	3.67220	4,178,200	12.41	0.00	0	
R209	On	05/05/2022	11.45	Put			1,573.64000	1.57364	1,318,110	12.41	0.00	0	
R209	On	05/05/2022	11.43	Call			3,606.57000	3.60657	4,108,170	12.39	0.00	0	
R209	On	04/08/2022	10.57	Call			1,387.71000	1.38771	1,649,750	11.17	0.00	0	
R209	On	04/08/2022	10.57	Put			4,947.83000	4.94783	4,439,110	11.17	0.00	0	
R209	On	04/08/2022	10.58	Call			1,406.22000	1.40622	1,670,550	11.18	0.00	0	
R209	On	04/08/2022	10.58	Put			4,911.14000	4.91114	4,404,710	11.18	0.00	0	
R209	On	04/08/2022	10.59	Call			1,424.87000	1.42487	1,691,490	11.19	0.00	0	
R209	On	04/08/2022	10.59	Put			4,874.66000	4.87466	4,370,520	11.19	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R209 Option										0.00	0	27,50
Total For R209										0.00	0	61,82
R210 On 04/11/2021 Bond Future			212.94601	212.94601	213.24650	213.24650				0.00	0	1,48
R210 On 03/02/2022 Bond Future			215.37373	215.37373	215.67844	215.67844				0.00	0	
R210 On 05/05/2022 Bond Future			215.09980	215.09980	215.40858	215.40858				0.00	0	
R210 On 04/08/2022 Bond Future			217.75972	217.75972	218.07247	218.07247				0.00	0	
Total R210 Future										0.00	0	1,48
Total For R210										0.00	0	1,48
R212 On 04/11/2021 Bond Future			175.60261	175.60261	175.62160	175.62160				0.00	0	4,60
Total R212 Future										0.00	0	4,60
Total For R212										0.00	0	4,60
R213 On 04/11/2021 Bond Future			9.84542	84.24853	9.92377	83.83312		9.79		0.00	0	10,00
R213 On 03/02/2022 Bond Future			10.06104	85.18818	10.14279	84.76843		9.65		0.00	0	
R213 On 05/05/2022 Bond Future			10.27232	82.65797	10.35758	82.23355		9.53		0.00	0	
R213 On 04/08/2022 Bond Future			10.49647	83.61433	10.58559	83.18473		9.21		0.00	0	
Total R213 Future										0.00	0	10,00
R213 On 04/11/2021 Bond Future	11.09	Call			5,885.92000	5.88592	6,296,620	11.37		0.00	0	
R213 On 04/11/2021 Bond Future	11.09	Put			10.40000	0.01040	5,690	11.37		0.00	0	
R213 On 04/11/2021 Bond Future	11.10	Call			5,933.39000	5.93339	6,344,300	11.37		0.00	0	
R213 On 04/11/2021 Bond Future	11.10	Put			9.89000	0.00989	5,390	11.37		0.00	0	
R213 On 04/11/2021 Bond Future	11.11	Call			5,980.84000	5.98084	6,391,960	11.38		0.00	0	
R213 On 04/11/2021 Bond Future	11.11	Put			9.39000	0.00939	5,100	11.38		0.00	0	
R213 On 03/02/2022 Bond Future	10.67	Put			888.56000	0.88856	769,320	10.10		0.00	0	2,
R213 On 03/02/2022 Bond Future	10.00	Call			1,494.00000	1.49400	1,681,700	9.44		0.00	0	
R213 On 03/02/2022 Bond Future	10.00	Put			2,228.98000	2.22898	1,996,930	9.44		0.00	0	4,
R213 On 03/02/2022 Bond Future	10.15	Call			1,872.76000	1.87276	2,088,350	9.57		0.00	0	
R213 On 03/02/2022 Bond Future	10.15	Put			1,835.88000	1.83588	1,631,720	9.57		0.00	0	20
R213 On 03/02/2022 Bond Future	10.17	Call			1,926.81000	1.92681	2,146,070	9.58		0.00	0	
R213 On 03/02/2022 Bond Future	10.17	Put			1,787.72000	1.78772	1,587,230	9.58		0.00	0	2,
R213 On 03/02/2022 Bond Future	9.96	Call			1,398.68000	1.39868	1,578,830	9.39		0.00	0	
R213 On 03/02/2022 Bond Future	9.96	Put			2,341.08000	2.34108	2,101,480	9.39		0.00	0	
R213 On 03/02/2022 Bond Future	9.97	Call			1,422.09000	1.42209	1,604,130	9.41		0.00	0	
R213 On 03/02/2022 Bond Future	9.97	Put			2,312.57000	2.31257	2,074,860	9.41		0.00	0	
R213 On 03/02/2022 Bond Future	9.98	Call			1,445.90000	1.44590	1,629,830	9.42		0.00	0	
R213 On 03/02/2022 Bond Future	9.98	Put			2,284.51000	2.28451	2,048,690	9.42		0.00	0	
R213 On 03/02/2022 Bond Future	9.22	Call			266.81000	0.26681	322,250	8.55		0.00	0	4,
R213 On 03/02/2022 Bond Future	9.22	Put			5,170.65000	5.17065	4,806,340	8.55		0.00	0	
R213 On 03/02/2022 Bond Future	9.58	Call			668.34000	0.66834	778,260	8.94		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	9.58	Put		3,615.19000	3.61519	3,305,360	8.94	0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Call		974.79000	0.97479	1,117,300	9.16	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put		2,964.45000	2.96445	2,687,210	9.16	0.00	0	10
R213	On	03/02/2022	Bond Future	8.63	Call		55.32000	0.05532	69,550	8.73	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put		8,293.60000	8.29360	7,888,080	8.73	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		90.16000	0.09016	112,060	8.68	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put		7,351.09000	7.35109	6,953,240	8.68	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call		225.36000	0.22536	273,500	8.57	0.00	0	20
R213	On	03/02/2022	Bond Future	10.25	Call		2,150.76000	2.15076	2,384,470	9.65	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put		1,604.49000	1.60449	1,418,450	9.65	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call		3,278.43000	3.27843	3,569,160	10.01	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put		981.36000	0.98136	852,340	10.01	0.00	0	40
R213	On	03/02/2022	Bond Future	10.67	Call		3,529.89000	3.52989	3,830,400	10.10	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Put		5,516.45000	5.51645	5,144,840	8.57	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		1,736.67000	1.73667	1,570,960	9.65	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		3,110.91000	3.11091	3,367,010	9.63	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		1,773.83000	1.77383	1,605,510	9.63	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		3,140.78000	3.14078	3,398,200	9.64	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		1,755.16000	1.75516	1,588,160	9.64	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		3,170.78000	3.17078	3,429,490	9.65	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		1,344.70000	1.34470	1,484,520	8.79	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		4,726.97000	4.72697	4,437,190	8.79	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		1,310.72000	1.31072	1,448,140	8.77	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		4,794.38000	4.79438	4,502,200	8.77	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		1,327.64000	1.32764	1,466,260	8.78	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		4,760.59000	4.76059	4,469,610	8.78	0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											0.00	0	12,91
R214	On	04/11/2021	Bond Future			10.87642	66.20606	11.04035	65.27591	13.01	0.00	0	17,78
R214	On	03/02/2022	Bond Future			11.06159	66.94448	11.23185	66.00421	13.03	0.00	0	
R214	On	05/05/2022	Bond Future			11.24055	64.45213	11.41721	63.50099	12.98	0.00	0	
R214	On	04/08/2022	Bond Future			11.42741	65.19479	11.61099	64.23221	12.57	0.00	0	
Total R214 Future											0.00	0	17,78
R214	On	04/11/2021	Bond Future	12.46	Call		7,242.58000	7.24258	8,169,700	16.13	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		4.30000	0.00430	1,270	16.13	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		7,288.62000	7.28862	8,215,870	16.15	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		4.11000	0.00411	1,210	16.15	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		7,334.60000	7.33460	8,261,980	16.17	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		3.93000	0.00393	1,160	16.17	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/02/2022	Bond Future	11.40	Call		2,472.24000	2.47224	3,050,140	13.25	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		1,564.88000	1.56488	1,202,510	13.25	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		2,504.27000	2.50427	3,085,940	13.26	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		1,543.60000	1.54360	1,185,000	13.26	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		2,440.53000	2.44053	3,014,640	13.23	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		1,586.55000	1.58655	1,220,390	13.23	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		1,789.84000	1.78984	1,450,120	13.27	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		3,451.21000	3.45121	4,065,430	13.28	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		1,770.82000	1.77082	1,433,900	13.28	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		3,483.45000	3.48345	4,100,440	13.29	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		1,752.16000	1.75216	1,418,010	13.29	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		3,419.26000	3.41926	4,030,680	13.27	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		1,417.86000	1.41786	1,756,890	11.78	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		4,884.71000	4.88471	4,261,160	11.78	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		1,436.82000	1.43682	1,778,790	11.79	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		4,847.25000	4.84725	4,226,640	11.79	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		1,455.92000	1.45592	1,800,820	11.81	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		4,810.01000	4.81001	4,192,330	11.81	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	17,78
Total for Bond											3,895,583,996.45	42,381	1,120,78
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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	

Contract 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 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	
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	

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/R208 Future									0.00	0	
Total For R209/R208									0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R210 Future									0.00	0	
Total For R210									0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R212 Future									0.00	0	
Total For R212									0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213 Future									0.00	0	
Total For R213									0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future									0.00	0	
Total For R213/R186									0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future									0.00	0	
Total For R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 04/11/2021 GOVI			789.22300	789.22300	783.28800	783.28800			0.00	0	95
GOVI On 03/02/2022 GOVI			798.02500	798.02500	792.02700	792.02700			0.00	0	
GOVI On 05/05/2022 GOVI			807.40300	807.40300	801.33600	801.33600			0.00	0	
GOVI On 04/08/2022 GOVI			817.09000	817.09000	810.95200	810.95200			0.00	0	
Total GOVI Future									0.00	0	95
GOVI On 04/11/2021 GOVI	728.40	Call			548,880.00000	54.88800	608,230,000		0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Call			548,780.00000	54.87800	608,130,000		0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/11/2021 GOVI	728.42	Call			548,680.00000	54.86800	608,030,000		0.00	0	
GOVI On 04/11/2021 GOVI	728.42	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			7,330.00000	0.73300	0,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Call			0.00000	0.00000	52,850,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Put			7,130.00000	0.71300	0,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Call			0.00000	0.00000	52,750,000		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		7,230.00000	0.72300	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Call		0.00000	0.00000	52,650,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call		130,860.00000	13.08600	191,530,000		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		131,060.00000	13.10600	191,730,000		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		130,960.00000	13.09600	191,630,000		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		83,180.00000	8.31800	21,800,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put		83,280.00000	8.32800	21,900,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Put		83,080.00000	8.30800	21,700,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Call		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	95
Total for GOVI											0.00	0	95
AL37	On	04/11/2021	Index Future			797.22000	797.22000	795.74000	795.74000		0.00	0	
AL37	On	03/02/2022	Index Future			806.11100	806.11100	804.61800	804.61800		0.00	0	
AL37	On	05/05/2022	Index Future			815.58400	815.58400	814.07500	814.07500		0.00	0	
AL37	On	04/08/2022	Index Future			825.37000	825.37000	823.84400	823.84400		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	04/11/2021	Index Future			900.75400	900.75400	896.22500	896.22500		0.00	0	
AL7T	On	03/02/2022	Index Future			910.80000	910.80000	906.22400	906.22400		0.00	0	
AL7T	On	05/05/2022	Index Future			921.50300	921.50300	916.87500	916.87500		0.00	0	
AL7T	On	04/08/2022	Index Future			932.56000	932.56000	927.87800	927.87800		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	04/11/2021	Index Future			799.41100	799.41100	793.26200	793.26200		0.00	0	1
ALBI	On	03/02/2022	Index Future			808.32700	808.32700	802.11200	802.11200		0.00	0	
ALBI	On	05/05/2022	Index Future			817.82500	817.82500	811.54000	811.54000		0.00	0	
ALBI	On	04/08/2022	Index Future			827.63800	827.63800	821.27800	821.27800		0.00	0	
Total ALBI Future											0.00	0	11
Total For ALBI											0.00	0	11
IGOV	On	04/11/2021	Index Future			297.93000	297.93000	298.08900	298.08900		0.00	0	5
IGOV	On	03/02/2022	Index Future			301.32700	301.32700	301.48900	301.48900		0.00	0	
IGOV	On	05/05/2022	Index Future			304.94100	304.94100	305.10500	305.10500		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
IGOV On 04/08/2022 Index Future			308.67200	308.67200	308.83800	308.83800				0.00	0	
Total IGOV Future										0.00	0	5'
Total For IGOV										0.00	0	5'
Total for Index										0.00	0	63'
JIBAR f On 20/10/2021 Jibar Future			3.70500	96.29500	3.69500	96.30500				0.00	0	
JIBAR f On 17/11/2021 Jibar Future			3.76000	96.24000	3.73000	96.27000				0.00	0	50,00
JIBAR f On 15/12/2021 Jibar Future			4.05500	95.94500	3.99500	96.00500				0.00	0	
JIBAR f On 19/01/2022 Jibar Future			4.13000	95.87000	4.05000	95.95000				0.00	0	
JIBAR f On 16/02/2022 Jibar Future			4.44000	95.56000	4.32000	95.68000				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.49500	95.50500	4.37500	95.62500				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			5.11000	94.89000	5.02000	94.98000				0.00	0	41
JIBAR f On 21/09/2022 Jibar Future			5.32000	94.68000	5.19500	94.80500				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			5.99000	94.01000	5.85000	94.15000				0.00	0	6
JIBAR f On 15/03/2023 Jibar Future			6.16500	93.83500	6.00500	93.99500				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			6.59500	93.40500	6.46500	93.53500				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			6.80500	93.19500	6.65500	93.34500				0.00	0	
Total Jibar Future										0.00	0	50,54
Total For JIBAR FUTURE										0.00	0	50,54
Total for Jibar										0.00	0	50,54
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 :										3,895,583,996.45	42,381	1,172,95
ABCPI3 On 07/12/2023 Spot Bond			2.02000	320.82468	2.02000	320.69584				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.40848				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.65285				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	102.71416	9.65000	102.68771				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABF007 On 01/12/2030 Spot Bond					0.00000	100.65531				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.37987				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.08033				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.73319				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.46733				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.21545				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.41357				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.86212				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	101.68330				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	103.00806				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN28 On 29/08/2023 Spot Bond					0.00000	101.21229				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN29 On 29/08/2025 Spot Bond					0.00000	101.28662				0.00	0	
Total ABFN29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.22451				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.78534				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.49201				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	102.05477				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	101.06842				0.00	0	1,000,000,00
Total ABFN34 SPOT										0.00	0	1,000,000,00
Total For ABFN34										0.00	0	1,000,000,00
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.57972				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.74617				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.25379				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	101.06837				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.49273				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.88159				0.00	0	5,000,000,00
Total ABFN40 SPOT										0.00	0	5,000,000,00
Total For ABFN40										0.00	0	5,000,000,00
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.68607				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.95529				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	99.96330				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	99.96210				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	99.96130				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.20332				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.60044				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.62978				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.29633				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.11415				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	100.21042				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	99.97754				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.76066				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.40273				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.47961				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.99086				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			2.81000	2.81000	2.81000	151.26209			3,722,944,834,000.00	1,324,891,400	662,445,700	
Total ABKI03 SPOT									3,722,944,834,000.00	1,324,891,400	662,445,700	
Total For ABKI03									3,722,944,834,000.00	1,324,891,400	662,445,700	
ABKI03 On 13/10/2021 Spot Bond			100.00000	128.69073	100.00000	128.29560			0.00	0		
Total ABKI03/R212 SPOT									0.00	0		
Total For ABKI03/R212									0.00	0		
ABKI04 On 13/03/2024 Spot Bond			6.95000	6.95000	6.95000	143.55372			9,041,121,560,000.00	1,300,880,800	650,440,400	
Total ABKI04 SPOT									9,041,121,560,000.00	1,300,880,800	650,440,400	
Total For ABKI04									9,041,121,560,000.00	1,300,880,800	650,440,400	
ABKI04 On 13/03/2024 Spot Bond			100.00000	25.00929	100.00000	24.94467			0.00	0		
Total ABKI04/I2025 SPOT									0.00	0		
Total For ABKI04/I2025									0.00	0		
ABN61 On 31/01/2025 Spot Bond			2.55000	2.55000	2.55000	153.67628			0.00	0	20,000,000	
Total ABN61 SPOT									0.00	0	20,000,000	
Total For ABN61									0.00	0	20,000,000	
ABN62 On 31/03/2028 Spot Bond			3.50100	3.50100	3.50100	203.08796			0.00	0		
Total ABN62 SPOT									0.00	0		
Total For ABN62									0.00	0		
ABN63 On 07/12/2033 Spot Bond			4.38000	4.38000	4.38000	230.00952			0.00	0	100,000,000	
Total ABN63 SPOT									0.00	0	100,000,000	
Total For ABN63									0.00	0	100,000,000	
ABN67 On 28/02/2023 Spot Bond			6.80500	6.80500	6.80500	102.09712			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			7.80000	7.80000	7.80000	114.54154				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			4.96500	106.66531	4.96500	106.65110				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.33500	108.67390	5.33500	108.65834				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.18500	115.52104	7.18500	115.49889				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.06500	116.60062	8.06500	116.57557				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.77500	107.84640	5.77500	107.82944				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.21500	103.06793	8.21500	103.04501				0.00	0	1,352,000,00
Total ABS7 SPOT										0.00	0	1,352,000,00
Total For ABS7										0.00	0	1,352,000,00
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.12811	100.00000	11.10321				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.34000	325.24513	1.34000	325.12048				0.00	0	
Total ABS12 SPOT										0.00	0	
Total For ABS12										0.00	0	
ABS14 On 31/01/2022 Spot Bond			0.19500	174.94186	0.19500	174.88028				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.67500	10.67500	10.67500	103.32034				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.37191				0.00	0	

Contract 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	100.36057				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.34837				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.05338				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.35972				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.35972				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.36941				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.36941				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	168.27325				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	170.81691				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.34155				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.41944				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	100.88246				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.93390				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.00218				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.37132				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.66916				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	102.76560				0.00	420,000,000	210,000,000
Total AGT01 SPOT										0.00	420,000,000	210,000,000
Total For AGT01										0.00	420,000,000	210,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	103.67021				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.40216				0.00	320,000,000	160,000,000
Total AGT03 SPOT										0.00	320,000,000	160,000,000
Total For AGT03										0.00	320,000,000	160,000,000
AGT04 On 27/10/2025 Spot Bond					0.00000	105.45826				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	101.20009				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.24592				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.10000	105.96304	8.10000	99.40983				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	101.31485			0.00	0	
Total AH2B11 SPOT									0.00	0	
Total For AH2B11									0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.54461			0.00	0	
Total AH2C11 SPOT									0.00	0	
Total For AH2C11									0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.83174			0.00	0	
Total AHF2D1 SPOT									0.00	0	
Total For AHF2D1									0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	101.03917			0.00	0	
Total AHF2O1 SPOT									0.00	0	
Total For AHF2O1									0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.73626			0.00	0	
Total AHF5A2 SPOT									0.00	0	
Total For AHF5A2									0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.49500	107.18459	6.49500	107.16598		3,832,050,000,000.00	590,000,000	1,040,000,000	
Total AHF5A3 SPOT								3,832,050,000,000.00	590,000,000	1,040,000,000	
Total For AHF5A3								3,832,050,000,000.00	590,000,000	1,040,000,000	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.68953			0.00	0	
Total AHF5A4 SPOT									0.00	0	
Total For AHF5A4									0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.77630			0.00	0	
Total AHF5B1 SPOT									0.00	0	
Total For AHF5B1									0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.82966			0.00	0	
Total AHF5C1 SPOT									0.00	0	
Total For AHF5C1									0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.53994			0.00	0	
Total AHF5D1 SPOT									0.00	0	
Total For AHF5D1									0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.91263			0.00	0	
Total AHF6A1 SPOT									0.00	0	
Total For AHF6A1									0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.25451			0.00	0	6,285,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6A2 SPOT										0.00	0	6,285,000,00
Total For AHF6A2										0.00	0	6,285,000,00
AHF6B On 21/08/2024 Spot Bond					0.00000	100.77622				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.82957				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.20236				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.89089				0.00	0	5,800,000,00
Total AHF7A1 SPOT										0.00	0	5,800,000,00
Total For AHF7A1										0.00	0	5,800,000,00
AHF7A On 21/08/2025 Spot Bond					0.00000	100.72285				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.80290				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.78289				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.85624				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.83090				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.30866				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.24223				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			7.55000	111.18913	7.55000	111.16662				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.95500	106.42102	7.95500	106.39845				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.86500	93.76204	11.86500	93.73268				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.47100	185.71124	5.47100	185.61948				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	99.84231				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.77883				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.22646				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.22464				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.44285				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.27789				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.87785				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.18803				0.00	0	
Total APF16 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 APF16										0.00	0	
ASN02: On 07/12/2033 Spot Bond			4.73000	245.27004	4.73000	245.15370				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			4.74500	222.24333	4.74500	222.13784				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13: On 31/01/2022 Spot Bond			1.17000	174.42498	1.17000	174.35895				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14: On 31/01/2022 Spot Bond			1.21500	174.40121	1.21500	174.33496				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.37100	193.09557	4.37100	193.00571				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.39901				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.18243				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.98500	109.33199	4.98500	109.27946				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.31255				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.31722				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.34519				0.00	33,200,000	8,300,000
Total ASN204 SPOT										0.00	33,200,000	8,300,000
Total For ASN204										0.00	33,200,000	8,300,000
ASN20 On 24/08/2025 Spot Bond					0.00000	105.32480				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.62246				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.39789				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.31078				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.87693				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.83961				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.77363				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.46434				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.22335				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN30(On 20/12/2023 Spot Bond					0.00000	100.33814				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	100.63035				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.02500	4.02500	4.02500	107.51474				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			4.90500	4.90500	4.90500	98.28347				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.32034				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.36538				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	100.99371				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	99.59269				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			5.09500	107.81783	5.09500	107.76572				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.34378				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.31249				0.00	137,600,000	34,400,000
Total ASN346 SPOT										0.00	137,600,000	34,400,000
Total For ASN346										0.00	137,600,000	34,400,000
ASN35(On 20/06/2024 Spot Bond					0.00000	100.32592				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	100.32956				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.32956				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.66480				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.39492				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.32327				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.33521				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	101.15249				0.00	480,000,000	240,000,000
Total ASN381 SPOT										0.00	480,000,000	240,000,000
Total For ASN381										0.00	480,000,000	240,000,000
ASN38 On 15/03/2022 Spot Bond					0.00000	100.40791				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.40791				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.91293				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.32611				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	100.75174				0.00	0	

Contract 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	100.37066				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN400 On 20/12/2024 Spot Bond					0.00000	100.32384				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN410 On 20/12/2024 Spot Bond					0.00000	100.38066				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2021 Spot Bond					0.00000	100.53147				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN420 On 29/10/2021 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	103.88857				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN440 On 22/06/2023 Spot Bond					0.00000	100.27504				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.28367				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	100.38976				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	101.07211				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	104.02711				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	99.90885				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	99.90790				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	101.76380				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	101.20987			7,633,500,000,000.00	700,000,000	350,000,00	
Total ASN470 SPOT									7,633,500,000,000.00	700,000,000	350,000,00	
Total For ASN470									7,633,500,000,000.00	700,000,000	350,000,00	
ASN47(On 31/07/2023 Spot Bond					0.00000	101.00584				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	101.18272				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	100.31803				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	100.55509				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	110.76000				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	101.17995			13,606,400,000,000.00	1,280,000,000	640,000,00	
Total ASN486 SPOT									13,606,400,000,000.00	1,280,000,000	640,000,00	
Total For ASN486									13,606,400,000,000.00	1,280,000,000	640,000,00	
ASN48(On 01/09/2025 Spot Bond					0.00000	100.31695				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.37200				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	100.37200			0.00	0	
Total ASN498 SPOT									0.00	0	
Total For ASN498									0.00	0	
ASN507 On 28/09/2025 Spot Bond					0.00000	100.30886			0.00	0	
Total ASN507 SPOT									0.00	0	
Total For ASN507									0.00	0	
ASN507 On 21/12/2026 Spot Bond			9.49500	100.76156	9.49500	100.73602			0.00	0	
Total ASN508 SPOT									0.00	0	
Total For ASN508									0.00	0	
ASN508 On 21/12/2026 Spot Bond			8.67500	100.47072	8.67500	100.44741			0.00	0	
Total ASN509 SPOT									0.00	0	
Total For ASN509									0.00	0	
ASN510 On 21/12/2026 Spot Bond			9.22500	99.05324	9.22500	99.02884			0.00	0	
Total ASN510 SPOT									0.00	0	
Total For ASN510									0.00	0	
ASN510 On 21/12/2026 Spot Bond			9.22500	99.05324	9.22500	99.02884			0.00	0	
Total ASN511 SPOT									0.00	0	
Total For ASN511									0.00	0	
ASN522 On 31/07/2022 Spot Bond			9.10000	101.78097	9.10000	101.75637			0.00	0	
Total ASN522 SPOT									0.00	0	
Total For ASN522									0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.05000	102.15650	11.05000	102.12665		7,956,000,000,000.00	720,000,000	360,000,000	
Total ASN525 SPOT								7,956,000,000,000.00	720,000,000	360,000,000	
Total For ASN525								7,956,000,000,000.00	720,000,000	360,000,000	
ASN530 On 31/07/2024 Spot Bond			11.00000	102.14689	11.00000	102.11717		5,060,000,000,000.00	460,000,000	230,000,000	
Total ASN530 SPOT								5,060,000,000,000.00	460,000,000	230,000,000	
Total For ASN530								5,060,000,000,000.00	460,000,000	230,000,000	
ASN532 On 31/01/2024 Spot Bond			10.50000	102.05079	10.50000	102.02241		9,870,000,000,000.00	940,000,000	470,000,000	
Total ASN532 SPOT								9,870,000,000,000.00	940,000,000	470,000,000	
Total For ASN532								9,870,000,000,000.00	940,000,000	470,000,000	
ASN538 On 31/01/2024 Spot Bond			10.50000	102.05079	10.50000	102.02241		8,820,000,000,000.00	840,000,000	420,000,000	
Total ASN538 SPOT								8,820,000,000,000.00	840,000,000	420,000,000	
Total For ASN538								8,820,000,000,000.00	840,000,000	420,000,000	
ASN541 On 02/04/2026 Spot Bond					0.00000	100.12136			0.00	0	

Contract 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	101.08219				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	101.11324				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	102.07002	10.60000	102.04138			2,968,000,000,000.00	280,000,000	140,000,000	
Total ASN545 SPOT									2,968,000,000,000.00	280,000,000	140,000,000	
Total For ASN545									2,968,000,000,000.00	280,000,000	140,000,000	
ASN55 On 31/01/2024 Spot Bond			10.47000	101.37031	10.47000	102.01673			0.00	0	0	
Total ASN557 SPOT									0.00	0	0	
Total For ASN557									0.00	0	0	
ASN55 On 31/01/2024 Spot Bond			10.55000	102.06041	10.55000	102.03190			2,743,000,000,000.00	260,000,000	130,000,000	
Total ASN558 SPOT									2,743,000,000,000.00	260,000,000	130,000,000	
Total For ASN558									2,743,000,000,000.00	260,000,000	130,000,000	
ASN56 On 05/02/2024 Spot Bond					0.00000	101.06159			0.00	0	0	
Total ASN560 SPOT									0.00	0	0	
Total For ASN560									0.00	0	0	
ASN56 On 24/04/2025 Spot Bond					0.00000	101.27085			0.00	0	0	
Total ASN568 SPOT									0.00	0	0	
Total For ASN568									0.00	0	0	
ASN56 On 04/09/2024 Spot Bond					0.00000	100.56288			0.00	0	0	
Total ASN569 SPOT									0.00	0	0	
Total For ASN569									0.00	0	0	
ASN57 On 13/02/2023 Spot Bond					0.00000	100.41136			0.00	0	0	
Total ASN575 SPOT									0.00	0	0	
Total For ASN575									0.00	0	0	
ASN57 On 20/12/2022 Spot Bond					0.00000	100.31252			0.00	0	0	
Total ASN579 SPOT									0.00	0	0	
Total For ASN579									0.00	0	0	
ASN58 On 13/02/2023 Spot Bond					0.00000	100.34784			0.00	0	0	
Total ASN580 SPOT									0.00	0	0	
Total For ASN580									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
ASN58: On 14/11/2022 Spot Bond					0.00000	101.00205				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 13/02/2022 Spot Bond					0.00000	100.91805				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	100.52254				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	100.92715				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2022 Spot Bond			9.22000	101.75685	9.22000	101.73185				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.00009				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	99.94192				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	101.11323				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	101.24566				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.81780				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	101.06404				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	101.32100				0.00	0	
Total ASN610 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 ASN610										0.00	0	
ASN61: On 31/03/2022 Spot Bond					0.00000	100.22184				0.00	340,000,000	170,000,00
Total ASN611 SPOT										0.00	340,000,000	170,000,00
Total For ASN611										0.00	340,000,000	170,000,00
ASN61: On 06/05/2024 Spot Bond					0.00000	101.20297				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.33279				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.84000				0.00	260,000,000	130,000,00
Total ASN617 SPOT										0.00	260,000,000	130,000,00
Total For ASN617										0.00	260,000,000	130,000,00
ASN61: On 11/05/2023 Spot Bond					0.00000	101.24758				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.31492				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 25/11/2021 Spot Bond					0.00000	100.64084				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.83777				0.00	140,000,000	70,000,00
Total ASN627 SPOT										0.00	140,000,000	70,000,00
Total For ASN627										0.00	140,000,000	70,000,00
ASN63: On 02/04/2026 Spot Bond					0.00000	100.11433				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.37504				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.41220				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.64566				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	101.33046				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	100.50361				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	100.04203				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN64 On 20/10/2021 Spot Bond					0.00000	99.88732				0.00	0	
Total ASN649 SPOT										0.00	0	
Total For ASN649										0.00	0	
ASN65 On 22/10/2021 Spot Bond					0.00000	101.29761				0.00	0	
Total ASN650 SPOT										0.00	0	
Total For ASN650										0.00	0	
ASN65 On 27/10/2021 Spot Bond					0.00000	100.97353				0.00	0	
Total ASN652 SPOT										0.00	0	
Total For ASN652										0.00	0	
ASN65 On 29/10/2021 Spot Bond					0.00000	101.98481				0.00	0	
Total ASN656 SPOT										0.00	0	
Total For ASN656										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	100.20905				0.00	0	1,830,000,00
Total ASN658 SPOT										0.00	0	1,830,000,00
Total For ASN658										0.00	0	1,830,000,00
ASN65 On 12/11/2021 Spot Bond					0.00000	100.74788				0.00	0	
Total ASN659 SPOT										0.00	0	
Total For ASN659										0.00	0	
ASN66 On 11/02/2022 Spot Bond					0.00000	100.75324				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN66 On 15/11/2021 Spot Bond					0.00000	100.74437				0.00	0	
Total ASN662 SPOT										0.00	0	
Total For ASN662										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN66: On 15/11/2021 Spot Bond					0.00000	100.76027				0.00	0	
Total ASN663 SPOT										0.00	0	
Total For ASN663										0.00	0	
ASN66: On 15/11/2021 Spot Bond					0.00000	100.75084				0.00	0	
Total ASN664 SPOT										0.00	0	
Total For ASN664										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.73584				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/11/2021 Spot Bond					0.00000	100.68610				0.00	0	
Total ASN666 SPOT										0.00	0	
Total For ASN666										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.93143				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 18/11/2021 Spot Bond					0.00000	100.69904				0.00	0	
Total ASN668 SPOT										0.00	0	
Total For ASN668										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.11737				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 23/11/2021 Spot Bond					0.00000	100.62416				0.00	0	
Total ASN670 SPOT										0.00	0	
Total For ASN670										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.20076				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 26/11/2021 Spot Bond					0.00000	100.59846				0.00	0	
Total ASN680 SPOT										0.00	0	
Total For ASN680										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.39464				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.41163				0.00	0	
Total ASN682 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 ASN682									0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.70391			0.00	820,000,000	410,000,000
Total ASN683 SPOT									0.00	820,000,000	410,000,000
Total For ASN683									0.00	820,000,000	410,000,000
ASN68: On 22/06/2026 Spot Bond					0.00000	100.89976			0.00	0	
Total ASN684 SPOT									0.00	0	
Total For ASN684									0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.20232			0.00	0	
Total ASN685 SPOT									0.00	0	
Total For ASN685									0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.58260			0.00	0	
Total ASN692 SPOT									0.00	0	
Total For ASN692									0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.61298			0.00	0	
Total ASN693 SPOT									0.00	0	
Total For ASN693									0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.52257			0.00	0	
Total ASN694 SPOT									0.00	0	
Total For ASN694									0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.59768			0.00	0	
Total ASN695 SPOT									0.00	0	
Total For ASN695									0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.96769			0.00	0	
Total ASN700 SPOT									0.00	0	
Total For ASN700									0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.44005			0.00	0	
Total ASN702 SPOT									0.00	0	
Total For ASN702									0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.28903			0.00	0	
Total ASN703 SPOT									0.00	0	
Total For ASN703									0.00	0	
ASN70: On 05/01/2022 Spot Bond					0.00000	100.18871			0.00	0	
Total ASN708 SPOT									0.00	0	
Total For ASN708									0.00	0	
ASN71: On 10/01/2022 Spot Bond					0.00000	100.15410			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN712 SPOT										0.00	0	
Total For ASN712										0.00	0	
ASN712 On 04/05/2024 Spot Bond					0.00000	100.40377				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN713 On 19/08/2023 Spot Bond					0.00000	100.34796				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN714 On 31/03/2032 Spot Bond					0.00000	100.24954				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN715 On 15/09/2033 Spot Bond					0.00000	100.27138				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN716 On 30/09/2022 Spot Bond					0.00000	100.13739				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN717 On 30/09/2024 Spot Bond					0.00000	100.15344				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN718 On 30/12/2021 Spot Bond					0.00000	100.09326				0.00	0	
Total ASN719 SPOT										0.00	0	
Total For ASN719										0.00	0	
BAW21 On 24/03/2022 Spot Bond			3.81900	102.89269	3.81900	102.88211				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.47463	9.30000	100.45007				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	101.67802				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.78282				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW29 On 22/02/2023 Spot Bond					0.00000	100.74942				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.54904				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.15411				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.82500	98.73965	6.82500	98.72154				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.08275				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.80177				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.43966				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA5 On 31/03/2022 Spot Bond					0.00000	101.19187				0.00	0	
Total BAYA5 SPOT										0.00	0	
Total For BAYA5										0.00	0	
BAYA6 On 30/09/2022 Spot Bond					0.00000	100.24842				0.00	0	
Total BAYA6 SPOT										0.00	0	
Total For BAYA6										0.00	0	
BAYA6 On 31/03/2023 Spot Bond			8.69500	8.69500	8.69500	103.71198				0.00	0	
Total BAYA6 SPOT										0.00	0	
Total For BAYA6										0.00	0	
BAYA7 On 31/03/2026 Spot Bond			11.28500	11.28500	11.28500	103.43427				0.00	0	
Total BAYA7 SPOT										0.00	0	
Total For BAYA7										0.00	0	
BAYA7 On 31/03/2022 Spot Bond					0.00000	100.23194				0.00	0	
Total BAYA7 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 BAYA73										0.00	0	
BAYA73 On 01/07/2024 Spot Bond					0.00000	98.16676				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	100.22533				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.22555				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	100.23053				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.46025				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.25587				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.26559				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.26334				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.25525				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.26260				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.24760				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.26243				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.24848				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.26273				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.25537				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.44780				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.25543				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.24113				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	100.24812				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.24074				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/09/2023 Spot Bond					0.00000	100.29932				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.51039				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.30699				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.30011				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.52855				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	100.31502				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	100.29965				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.23000	8.23000	8.23000	99.30139				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.20174				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.15179				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.54174				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.96189				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.48024				0.00	0	340,000,00
Total BDX35 SPOT										0.00	0	340,000,00
Total For BDX35										0.00	0	340,000,00
BDX36 On 01/02/2030 Spot Bond					0.00000	97.26151				0.00	0	
Total BDX36 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 BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	77.61690				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.48500	104.92113	7.48500	104.89983				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.76704				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.65201				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.45495				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.98139				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.89778				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.64374				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.63850				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	103.60850				0.00	100,000,000	50,000,00
Total BGT01 SPOT										0.00	100,000,000	50,000,00
Total For BGT01										0.00	100,000,000	50,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	100.61758				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.82145				0.00	0	1,370,000,00

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 BID09 SPOT										0.00	0	1,370,000,00
Total For BID09										0.00	0	1,370,000,00
BID10 On 15/11/2023 Spot Bond					0.00000	101.30246				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.23500	110.40840	6.23500	110.38998				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.47106				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.01711				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	101.07855				0.00	880,000,000	440,000,00
Total BID14 SPOT										0.00	880,000,000	440,000,00
Total For BID14										0.00	880,000,000	440,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	101.09333				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.29625				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	99.98335				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.51200				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.83500				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	66.34300				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	

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 06/07/2026 Spot Bond					0.00000	54.71500				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1' On 01/12/2021 Spot Bond					0.00000	100.51964				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BNPP1' On 18/02/2022 Spot Bond					0.00000	100.65898				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1' On 27/03/2022 Spot Bond					0.00000	100.17566				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BPPF1' On 09/10/2023 Spot Bond					0.00000	99.81385				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1' On 19/11/2022 Spot Bond					0.00000	100.73472				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2' On 19/11/2024 Spot Bond					0.00000	100.47260				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2' On 26/02/2023 Spot Bond					0.00000	100.89513				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	99.89942				0.00	0	100,000,00
Total BPPF23 SPOT										0.00	0	100,000,00
Total For BPPF23										0.00	0	100,000,00
BPPF2' On 03/08/2022 Spot Bond					0.00000	101.04874				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2' On 12/10/2021 Spot Bond					0.00000	99.98812				0.00	0	
Total BPPF26 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 BPPF26										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.08017				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2 On 03/11/2021 Spot Bond					0.00000	100.92999				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2 On 03/11/2022 Spot Bond					0.00000	100.97333				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	101.01101				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3 On 24/08/2022 Spot Bond					0.00000	100.63178				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3 On 24/08/2024 Spot Bond					0.00000	100.74079				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.02761				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.19107				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.65669				0.00	0	100,000,00
Total CBL29 SPOT										0.00	0	100,000,00
Total For CBL29										0.00	0	100,000,00
CCT01 On 23/06/2023 Spot Bond			7.72500	111.35247	7.72500	111.32941				0.00	0	740,000,00
Total CCT01 SPOT										0.00	0	740,000,00
Total For CCT01										0.00	0	740,000,00
CCT02 On 12/06/2024 Spot Bond			7.95500	112.48743	7.95500	112.46346				0.00	0	1,280,000,00

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 CCT02 SPOT										0.00	0	1,280,000.00
Total For CCT02										0.00	0	1,280,000.00
CCT03 On 15/03/2025 Spot Bond			8.66000	108.09325	8.66000	108.06795				103,920,000,000,000.00	12,000,000,000	3,000,000.00
Total CCT03 SPOT										13,920,000,000,000.00	12,000,000,000	3,000,000.00
Total For CCT03										13,920,000,000,000.00	12,000,000,000	3,000,000.00
CCT04 On 17/07/2027 Spot Bond			9.99500	103.12632	9.99500	102.72827				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.55702				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.30606				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.88749				0.00	0	110,000.00
Total CGR46 SPOT										0.00	0	110,000.00
Total For CGR46										0.00	0	110,000.00
CGR47 On 28/02/2025 Spot Bond					0.00000	100.94995				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.74650				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.85559				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	107.88682	4.77000	105.50700				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.03500				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.99226				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN362 On 20/03/2024 Spot Bond			7.26500	107.85497	7.26500	107.83371				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	109.98581	8.70700	113.30100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.40057				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.30284				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	105.13989				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	99.72739	10.98000	99.69795				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	109.83200				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	115.31606	6.50000	111.28800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	104.41900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.33811				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.91509				0.00	0	
Total CLN398 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 CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.90746				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN452 On 31/01/2022 Spot Bond			1.14000	174.44083	1.14000	174.37494				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.25000	141.26528	5.25000	141.19642				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.69000	139.34729	5.69000	139.27774				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN455 On 20/12/2021 Spot Bond					0.00000	101.05700				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 17/11/2021 Spot Bond					0.00000	100.90652				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.75169				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	100.76698				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.69500	102.17433	6.69500	102.15609				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	100.63781				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.28242				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	100.41925				0.00	0	

Contract 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	
CLN470 On 19/11/2022 Spot Bond					0.00000	100.99359				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN471 On 29/11/2021 Spot Bond			100.00000	92.52264	100.00000	92.29916				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN481 On 02/12/2021 Spot Bond					0.00000	100.73836				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN482 On 02/12/2021 Spot Bond			6.19000	103.93110	6.19000	103.91362				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN483 On 28/07/2022 Spot Bond			6.49500	103.89348	6.49500	103.87543				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	100.41752				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN491 On 20/06/2022 Spot Bond					0.00000	100.39447				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN492 On 29/08/2022 Spot Bond					0.00000	100.71651				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN493 On 04/09/2024 Spot Bond			6.89500	109.24832	6.89500	109.22786				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN494 On 04/09/2024 Spot Bond					0.00000	102.47768				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	99.99999				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	99.99989				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	99.44440				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 24/10/2022 Spot Bond					0.00000	101.74915				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50 On 20/12/2022 Spot Bond					0.00000	100.57063				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51 On 11/10/2022 Spot Bond					0.00000	100.36083				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	96.28343				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51 On 15/09/2022 Spot Bond			9.96000	100.72760	9.96000	100.70056				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51 On 30/10/2022 Spot Bond			10.01000	104.50180	10.01000	104.47391				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51 On 25/11/2022 Spot Bond					0.00000	100.81520				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN51 On 30/06/2022 Spot Bond			9.60000	102.70023	9.60000	98.04384				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN52 On 12/03/2023 Spot Bond					0.00000	100.44672				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	100.69547				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	100.82333	9.20000	100.79828				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.94369				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.59363				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.02946				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.03035				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	100.79174				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2023 Spot Bond					0.00000	100.44672				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.36663				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	99.89170				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.45500	105.17067	9.45500	105.14426				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	98.87541				0.00	0	

Contract 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	101.19706				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	99.87572				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	140.66800				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	100.67635				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN543 On 17/01/2024 Spot Bond					0.00000	100.91532				0.00	0	
Total CLN543 SPOT										0.00	0	
Total For CLN543										0.00	0	
CLN544 On 21/08/2026 Spot Bond			8.92500	105.63555	8.92500	105.61048				0.00	0	
Total CLN544 SPOT										0.00	0	
Total For CLN544										0.00	0	
CLN545 On 29/03/2025 Spot Bond			8.97500	103.55371	8.97500	103.52859				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 12/11/2025 Spot Bond			9.06500	107.87778	9.06500	107.85179				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 18/04/2028 Spot Bond					0.00000	306.53900				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	100.93941				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	100.93788				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	100.77987				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	99.86161				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	122.55000				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.99462				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	104.09368	10.19000	104.08001				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			8.92500	108.35924	8.92500	108.33353				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.99345				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.71614				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.22717				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.56864				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	100.93642				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN570 On 12/11/2025 Spot Bond			9.15500	106.89311	9.15500	106.86710				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.98694				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	100.94141				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.41843				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN576 On 20/06/2024 Spot Bond					0.00000	100.40059				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	99.89623				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.11717				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN580 On 10/05/2024 Spot Bond					0.00000	100.97693				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.63638				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.47487				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond					0.00000	99.90688				0.00	0	

Contract 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	100.60486				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.65405				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.50220				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.39415				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.33539				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.29966				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.10670				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.67000	145.07554	3.67000	116.86399				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.76683				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.21388				0.00	0	230,000,00
Total CLN595 SPOT										0.00	0	230,000,00
Total For CLN595										0.00	0	230,000,00
CLN595 On 24/11/2024 Spot Bond					0.00000	100.76683				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	103.46605				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.11053				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.45840				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.33539				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.33539				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	100.60200				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	101.57054				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.96426				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.88895				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	101.42590				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	101.37253				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.76946				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	104.19217	9.32000	104.16624				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	101.18651				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.24116				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.53948				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.74285				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.62156				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.21047				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	96.41600				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	101.77966				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.84130				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.60484				0.00	0	240,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN619 SPOT										0.00	0	240,000,00
Total For CLN619										0.00	0	240,000,00
CLN620 On 28/10/2024 Spot Bond					0.00000	101.09982				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	101.09580				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2022 Spot Bond					0.00000	101.11117				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	95.06400				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	101.21811				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.50500	104.94394	6.50500	104.92568				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.96211				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	90.92857				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.24000	62.17134	12.24000	82.68553				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	220,000,00
CLN629 On 20/11/2022 Spot Bond					0.00000	100.82739				0.00	0	
Total CLN629 SPOT										0.00	0	220,000,00
Total For CLN629										0.00	0	220,000,00
CLN630 On 19/08/2025 Spot Bond			9.62500	100.97631	9.62500	100.95051				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	100.95779				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2022 Spot Bond					0.00000	100.78909				0.00	0	180,000,00
Total CLN632 SPOT										0.00	0	180,000,00
Total For CLN632										0.00	0	180,000,00
CLN63 On 09/10/2034 Spot Bond					0.00000	100.00009				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/05/2022 Spot Bond					0.00000	100.95995				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	102.84091				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.73614				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.95346				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2022 Spot Bond					0.00000	101.00329				0.00	0	760,000,00
Total CLN638 SPOT										0.00	0	760,000,00
Total For CLN638										0.00	0	760,000,00
CLN63 On 12/08/2022 Spot Bond					0.00000	100.86441				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.03992				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	101.20705				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.74014				0.00	0	
Total CLN644 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.32909				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	101.16242				0.00	0	760,000,00
Total CLN646 SPOT										0.00	0	760,000,00
Total For CLN646										0.00	0	760,000,00
CLN646 On 18/12/2024 Spot Bond					0.00000	100.32966				0.00	0	130,000,00
Total CLN647 SPOT										0.00	0	130,000,00
Total For CLN647										0.00	0	130,000,00
CLN647 On 19/08/2025 Spot Bond					0.00000	100.95346				0.00	0	120,000,00
Total CLN648 SPOT										0.00	0	120,000,00
Total For CLN648										0.00	0	120,000,00
CLN648 On 31/05/2026 Spot Bond					0.00000	100.65328				0.00	0	130,000,00
Total CLN649 SPOT										0.00	0	130,000,00
Total For CLN649										0.00	0	130,000,00
CLN649 On 19/08/2025 Spot Bond					0.00000	100.95346				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.76583				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.95346				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	99.67700				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.40912				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	99.95879				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	100.98820				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	99.56700				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	98.88200				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	112.05100				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	134.44500				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.98935				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.13236				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.14360				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	106.16365				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.92587				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.74562				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN67 On 19/08/2025 Spot Bond					0.00000	101.05433				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 09/03/2022 Spot Bond					0.00000	100.49758				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.25785	145.70554	4.25785	118.35640				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.25785	145.70554	4.25785	118.35717				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.07593				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.13352				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	100.32196				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	101.04138				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	101.09465				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.49792				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.30798				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.31666				0.00	0	
Total CLN684 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.22582				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.37605				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.37583				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.33008				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2022 Spot Bond					0.00000	100.20667				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.33021				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.16805				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.08198				0.00	0	440,000,00
Total CLN697 SPOT										0.00	0	440,000,00
Total For CLN697										0.00	0	440,000,00
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.53097				0.00	0	110,000,00
Total CLN698 SPOT										0.00	0	110,000,00
Total For CLN698										0.00	0	110,000,00
CLN698 On 21/12/2026 Spot Bond					0.00000	103.67763				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.57925				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.84509				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.15239				0.00	0	180,000,00
Total CLN702 SPOT										0.00	0	180,000,00
Total For CLN702										0.00	0	180,000,00
CLN702 On 28/02/2023 Spot Bond			5.94500	5.94500	5.94500	102.16854				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	101.41236				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	85.65931				0.00	0	730,000,00
Total CLN705 SPOT										0.00	0	730,000,00
Total For CLN705										0.00	0	730,000,00
CLN705 On 28/02/2035 Spot Bond			6.32000	6.32000	6.32000	107.63981				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	101.16231				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.43148				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.32236				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.10722				0.00	0	420,000,00
Total CLN710 SPOT										0.00	0	420,000,00
Total For CLN710										0.00	0	420,000,00
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.35430				0.00	0	430,000,00
Total CLN711 SPOT										0.00	0	430,000,00
Total For CLN711										0.00	0	430,000,00
CLN711 On 11/03/2022 Spot Bond					0.00000	100.39354				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN713 On 12/02/2022 Spot Bond					0.00000	100.81519				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.32452				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.32452				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.32452				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.13019				0.00	0	550,000,00
Total CLN717 SPOT										0.00	0	550,000,00
Total For CLN717										0.00	0	550,000,00
CLN719 On 11/09/2026 Spot Bond					0.00000	100.38965				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.11159				0.00	0	100,000,00
Total CLN720 SPOT										0.00	0	100,000,00
Total For CLN720										0.00	0	100,000,00
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.43897				0.00	0	180,000,00
Total CLN721 SPOT										0.00	0	180,000,00
Total For CLN721										0.00	0	180,000,00
CLN722 On 01/06/2026 Spot Bond					0.00000	100.55000				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.16045				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.29801				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.29801				0.00	0	
Total CLN725 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 CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.29801				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.30343				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.30343				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.30343				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.70210				0.00	0	100,000,00
Total CLN730 SPOT										0.00	0	100,000,00
Total For CLN730										0.00	0	100,000,00
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.75946				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.41022				0.00	0	270,000,00
Total CLN732 SPOT										0.00	0	270,000,00
Total For CLN732										0.00	0	270,000,00
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.39726				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	101.06885				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN735 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	94.40767				0.00	0	1,000,000,00
Total CLN736 SPOT										0.00	0	1,000,000,00
Total For CLN736										0.00	0	1,000,000,00
CLN736 On 20/06/2023 Spot Bond					0.00000	100.37516				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.39214				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	104.20900				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.00550				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.93905				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.22058				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	101.05543				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.32482				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.55044				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.79660				0.00	0	90,000,00
Total CLN746 SPOT										0.00	0	90,000,00
Total For CLN746										0.00	0	90,000,00
CLN746 On 21/12/2021 Spot Bond					0.00000	100.33016				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	101.28280				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.42768				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.14441				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN754 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.43184				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	100.45991				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	100.55870				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	100.54207				0.00	0	
Total CLN760 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 CLN760										0.00	0	
CLN76 On 22/04/2026 Spot Bond					0.00000	102.15041				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN76 On 12/02/2025 Spot Bond					0.00000	101.04955				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76 On 21/07/2027 Spot Bond					0.00000	101.03577				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	92.68580				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.43184				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN76 On 23/09/2026 Spot Bond					0.00000	100.31739				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76 On 23/09/2026 Spot Bond					0.00000	100.24660				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77 On 31/07/2024 Spot Bond			6.74500	6.74500	6.74500	99.82918				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN77 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	80.75822				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN77 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	87.01860				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.23000	99.32328	8.23000	99.30139				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.79500	110.97436	7.79500	110.95117				0.00	0	13,000,000.00
Total COJ05 SPOT										0.00	0	13,000,000.00
Total For COJ05										0.00	0	13,000,000.00
COJ08 On 22/06/2026 Spot Bond			10.20500	108.04330	10.20500	108.01393				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.78500	111.59148	6.78500	111.57114				0.00	0	50,200,000.00
Total COJG01 SPOT										0.00	0	50,200,000.00
Total For COJG01										0.00	0	50,200,000.00
COT01 On 03/04/2023 Spot Bond			7.33000	102.66820	7.33000	102.64790				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			11.98500	92.36095	11.98500	92.33141				0.00	0	100,000.00
Total COT02 SPOT										0.00	0	100,000.00
Total For COT02										0.00	0	100,000.00
COT03 On 05/06/2028 Spot Bond			10.57500	98.07997	10.57500	98.05235				0.00	0	75,000,000.00
Total COT03 SPOT										0.00	0	75,000,000.00
Total For COT03										0.00	0	75,000,000.00
CPV01 On 30/06/2029 Spot Bond			9.69500	9.69500	9.69500	107.51733				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.87200				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.34609				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.51316				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DOL01: On 20/12/2021 Spot Bond					0.00000	100.78995			0.00	0	
Total DOL012 SPOT									0.00	0	
Total For DOL012									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.72418			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.79684			0.00	0	400,000,00
Total DSY02 SPOT									0.00	0	400,000,00
Total For DSY02									0.00	0	400,000,00
DSY03 On 21/11/2024 Spot Bond			9.32500	9.32500	9.32500	107.04926			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.17353			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.78297			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.76500	105.41487	6.76500	105.39582			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	40.57833	100.00000	40.48902			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	40.57833	100.00000	40.48902			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			7.27500	106.56278	7.27500	106.54209			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	101.42429	9.69000	101.39822			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.42429	9.69000	101.39822			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	92.18830	12.04000	92.15902			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	101.48353	10.10000	101.45636			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV29/R On 18/02/2029 Spot Bond			10.10000	101.48353	10.10000	101.45636				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	100.63881				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.06672				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	100.36319				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	101.24045				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.93969				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.92275				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.81443				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.62365				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB25 On 31/05/2024 Spot Bond					0.00000	98.56325				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	101.00061				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.95802				0.00	0	
Total DVFB27 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	96.67153				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	101.01335				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.16575				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.87623				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.77000	102.39834	5.77000	102.38253				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.80500	107.67546	6.80500	107.65555				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.99000	110.28643	4.99000	110.23318				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.98500	97.03381	4.98500	96.98719				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037 On 31/01/2037 Spot Bond			2.25000	136.49523	2.25000	136.43961				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.64100	150.22377	3.64100	150.15696				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.65300	136.39157	3.65300	136.33086				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.69600	132.07252	3.69600	132.01360				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.63000	114.18447	4.63000	114.13063				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.95500	99.14684	4.95500	99.09929				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	136.49523	2.25000	136.43961				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	164.27733				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	161.64616				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	125.00948				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	124.00557				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	122.09183				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	113.43522				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN011 On 22/04/2022 Spot Bond					0.00000	114.63971				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	99.02346				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	109.78620				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	111.62547				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.66000	105.25081	9.66000	105.22384				0.00	0	18,100,000,00
Total EMM03 SPOT										0.00	0	18,100,000,00
Total For EMM03										0.00	0	18,100,000,00
EMM04 On 16/05/2028 Spot Bond			11.45500	11.45500	11.45500	97.73528				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.80500	11.80500	11.80500	96.45097				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			9.72500	104.67770	9.72500	103.94555				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.72500	9.72500	9.72500	104.52667				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.91000	11.91000	11.91000	77.37822				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.98500	10.98500	10.98500	102.29473				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.91000	11.91000	11.91000	96.54982				0.00	0	
Total EMM09P 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 EMM09P										0.00	0	
EPF01€ On 04/06/2023 Spot Bond					0.00000	100.55533				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.50252				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01€ On 13/12/2025 Spot Bond					0.00000	100.43120				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01€ On 12/09/2022 Spot Bond					0.00000	100.42007				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02€ On 07/11/2022 Spot Bond					0.00000	100.90900				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.62846				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02€ On 28/05/2024 Spot Bond					0.00000	100.67663				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF02€ On 07/09/2026 Spot Bond					0.00000	100.53475				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC4 On 10/11/2021 Spot Bond					0.00000	100.92618				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC4 On 12/03/2022 Spot Bond					0.00000	100.41624				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT00 On 03/06/2022 Spot Bond					0.00000	100.55594				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	100.57139				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	99.90413				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	100.49622				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT005 On 30/10/2023 Spot Bond					0.00000	101.11823				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	100.28513				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	80,000,000,000	160,000,000,000	
Total EQT008 SPOT										10,000,000,000,000.00	80,000,000,000	160,000,000,000
Total For EQT008										10,000,000,000,000.00	80,000,000,000	160,000,000,000
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.83171				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.79419				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	100.89166				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C7 On 17/08/2022 Spot Bond					0.00000	100.80169				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	100.83916				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERSA26 On 17/05/2022 Spot Bond					0.00000	100.78224				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.76421				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.87662				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.15500	106.81093	6.15500	106.79335				0.00	0	
Total ES23 SPOT										0.00	0	
Total For ES23										0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.11689	10.00000	102.08982				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.72500	97.02749	8.72500	97.00473		6,957,349,900,000.00		797,404,000	2,800,863,500	
Total ES26 SPOT								6,957,349,900,000.00		797,404,000	2,800,863,500	
Total For ES26								6,957,349,900,000.00		797,404,000	2,800,863,500	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.21176	7.85000	100.19056				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.42000	75.34969	11.55000	74.64807		9,559,732,248,000.00		837,104,400	1,670,251,100	
Total ES33 SPOT								9,559,732,248,000.00		837,104,400	1,670,251,100	
Total For ES33								9,559,732,248,000.00		837,104,400	1,670,251,100	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.55066	7.50000	100.53022				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.89000	78.08890	12.05000	77.11958		148,816,103,214,000.00		12,516,072,600	4,194,071,800	
Total ES42 SPOT								148,816,103,214,000.00		12,516,072,600	4,194,071,800	
Total For ES42								148,816,103,214,000.00		12,516,072,600	4,194,071,800	
ES42/R On 25/04/2042 Spot Bond			8.50000	103.94221	8.50000	103.91858				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.48558				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.33994				0.00	0	
Total EXX05 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 EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.34377				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.81759				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.78009				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.83113				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.86922				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.13222				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.15582				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.70831				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.05568				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.12880				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	100.71004				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	101.33826				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.53960				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.04507				0.00	300,000,000	300,000,000
Total FRB23 SPOT										0.00	300,000,000	300,000,000
Total For FRB23										0.00	300,000,000	300,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	104.42155				0.00	360,000,000	360,000,000
Total FRB24 SPOT										0.00	360,000,000	360,000,000
Total For FRB24										0.00	360,000,000	360,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	103.73561				0.00	8,170,000,000	4,370,000,000
Total FRB25 SPOT										0.00	8,170,000,000	4,370,000,000
Total For FRB25										0.00	8,170,000,000	4,370,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	100.72281				0.00	360,000,000	360,000,000
Total FRB26 SPOT										0.00	360,000,000	360,000,000
Total For FRB26										0.00	360,000,000	360,000,000
FRB27 On 03/06/2026 Spot Bond			9.42500	106.44690	9.42500	106.42013				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.48537				0.00	0	100,000,000
Total FRB28 SPOT										0.00	0	100,000,000
Total For FRB28										0.00	0	100,000,000
FRB29 On 19/04/2026 Spot Bond					0.00000	101.33588				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.22500	99.58745	8.22500	99.56552				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			0.60000	174.72678	0.60000	174.66336			30,000,000,000.00		50,000,000	50,000,000
Total FRBI22 SPOT									30,000,000,000.00		50,000,000	50,000,000
Total For FRBI22									30,000,000,000.00		50,000,000	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRBI23 On 07/12/2023 Spot Bond			1.80000	322.24631	1.80000	322.11879			36,000,000,000.00	20,000,000	551,000,000
Total FRBI23 SPOT									36,000,000,000.00	20,000,000	551,000,000
Total For FRBI23									36,000,000,000.00	20,000,000	551,000,000
FRBI25 On 31/01/2025 Spot Bond			2.56500	2.56500	2.56500	153.60345			0.00	0	
Total FRBI25 SPOT									0.00	0	
Total For FRBI25									0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.49100	203.29708	3.49100	203.20728			7,652,272,000,000.00	2,192,000,000	1,201,000,000
Total FRBI28 SPOT									7,652,272,000,000.00	2,192,000,000	1,201,000,000
Total For FRBI28									7,652,272,000,000.00	2,192,000,000	1,201,000,000
FRBI29 On 31/03/2029 Spot Bond			3.97000	3.97000	3.97000	107.91876			0.00	0	
Total FRBI29 SPOT									0.00	0	
Total For FRBI29									0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.83000	4.83000	4.83000	220.35163			0.00	0	30,000,000
Total FRBI33 SPOT									0.00	0	30,000,000
Total For FRBI33									0.00	0	30,000,000
FRBI46 On 31/03/2046 Spot Bond			5.22000	92.14657	5.22000	92.10159			0.00	0	
Total FRBI46 SPOT									0.00	0	
Total For FRBI46									0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.19000	94.14074	5.19000	94.09500			0.00	0	
Total FRBI50 SPOT									0.00	0	
Total For FRBI50									0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			6.77000	6.77000	6.77000	81.79717			0.00	0	
Total FRBZ02 SPOT									0.00	0	
Total For FRBZ02									0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			6.86000	6.86000	6.86000	80.96576			0.00	0	
Total FRBZ03 SPOT									0.00	0	
Total For FRBZ03									0.00	0	
FRC169 On 31/01/2025 Spot Bond			3.85000	3.85000	3.85000	147.51195			0.00	0	
Total FRC169 SPOT									0.00	0	
Total For FRC169									0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total FRC178 SPOT									0.00	0	
Total For FRC178									0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	95.36803			0.00	0	
Total FRC181 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 FRC181										0.00	0	
FRC22: On 31/01/2022 Spot Bond			1.25000	174.38271	1.25000	174.31630				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.11000	173.92954	2.11000	173.85926				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.15578				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.43084				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.97347				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.75060				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	101.16686				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.87438				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.74287				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.37510				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	113.08311				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	101.26871				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.36556				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	111.10085				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.32789				0.00	11,000,000,000	5,500,000,000
Total FRC289 SPOT										0.00	11,000,000,000	5,500,000,000
Total For FRC289										0.00	11,000,000,000	5,500,000,000
FRC289 On 20/06/2022 Spot Bond					0.00000	101.06442				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 14/05/2024 Spot Bond					0.00000	100.88462				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.89989				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	100.56037				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	103.00482				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	103.26871				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.78298				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30: On 06/11/2023 Spot Bond					0.00000	101.22200				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.64309				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.23793				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.32103				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.36817				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.40343				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	100.37480				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.44498				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.18266				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.36363				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.40321				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.55108				0.00	0	
Total FRC323 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	100.37196				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.10292				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	101.19948				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.15349				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	100.66853				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	100.96328				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 15/10/2022 Spot Bond					0.00000	99.94570				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	101.19200				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 25/04/2023 Spot Bond					0.00000	103.70370				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33 On 07/12/2023 Spot Bond					0.00000	100.99564				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34 On 20/02/2024 Spot Bond					0.00000	101.25595				0.00	0	2,100,000,00
Total FRC340 SPOT										0.00	0	2,100,000,00
Total For FRC340										0.00	0	2,100,000,00
FRC34 On 20/12/2024 Spot Bond					0.00000	100.47589				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total FRC341 SPOT									0.00	0	
Total For FRC341									0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.31927			0.00	0	
Total FRC343 SPOT									0.00	0	
Total For FRC343									0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	99.94133			0.00	0	
Total FRC344 SPOT									0.00	0	
Total For FRC344									0.00	0	
FRC344 On 20/12/2025 Spot Bond					0.00000	100.43252			0.00	0	
Total FRC346 SPOT									0.00	0	
Total For FRC346									0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	100.81899			0.00	0	
Total FRC347 SPOT									0.00	0	
Total For FRC347									0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	101.52233			0.00	0	340,000,00
Total FRC348 SPOT									0.00	0	340,000,00
Total For FRC348									0.00	0	340,000,00
FRC348 On 31/07/2023 Spot Bond					0.00000	101.35049			0.00	0	640,000,00
Total FRC349 SPOT									0.00	0	640,000,00
Total For FRC349									0.00	0	640,000,00
FRC349 On 31/07/2022 Spot Bond					0.00000	101.23225			0.00	0	1,000,000,00
Total FRC350 SPOT									0.00	0	1,000,000,00
Total For FRC350									0.00	0	1,000,000,00
FRC350 On 31/08/2023 Spot Bond					0.00000	100.70510			0.00	0	
Total FRC351 SPOT									0.00	0	
Total For FRC351									0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	101.73815			0.00	0	
Total FRC352 SPOT									0.00	0	
Total For FRC352									0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	101.37202			0.00	0	
Total FRC353 SPOT									0.00	0	
Total For FRC353									0.00	0	
FRC353 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		20,000,000,000,000.00		200,000,000	100,000,00
Total FRC354 SPOT								20,000,000,000,000.00		200,000,000	100,000,00
Total For FRC354								20,000,000,000,000.00		200,000,000	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35 On 31/07/2023 Spot Bond					0.00000	101.37400				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.36368				0.00	0	480,000,00
Total FRC356 SPOT										0.00	0	480,000,00
Total For FRC356										0.00	0	480,000,00
FRC35 On 31/01/2024 Spot Bond					0.00000	101.37761				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 31/01/2022 Spot Bond					0.00000	100.93245				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	101.29843				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.41649				0.00	0	260,000,00
Total FRC360 SPOT										0.00	0	260,000,00
Total For FRC360										0.00	0	260,000,00
FRC36 On 31/01/2024 Spot Bond					0.00000	101.21058				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.16838				0.00	0	240,000,00
Total FRC362 SPOT										0.00	0	240,000,00
Total For FRC362										0.00	0	240,000,00
FRC36 On 01/08/2026 Spot Bond					0.00000	101.01193				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	101.08057				0.00	0	290,000,00
Total FRC364 SPOT										0.00	0	290,000,00
Total For FRC364										0.00	0	290,000,00
FRC36 On 31/08/2024 Spot Bond					0.00000	101.35421				0.00	0	290,000,00
Total FRC365 SPOT										0.00	0	290,000,00
Total For FRC365										0.00	0	290,000,00
FRC36 On 20/06/2026 Spot Bond					0.00000	100.53541				0.00	0	
Total FRC366 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	100.75628				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	100.91885				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	100.92154				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	101.36767				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC373 On 25/04/2023 Spot Bond					0.00000	101.36135				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC374 On 20/06/2026 Spot Bond					0.00000	100.94639				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC375 On 25/04/2023 Spot Bond					0.00000	101.35928				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	100.47570				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	100.47303				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	100.33341				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	100.27846				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC380 On 16/12/2021 Spot Bond					0.00000	100.18909				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC380 SPOT										0.00	0	
Total For FRC380										0.00	0	
FRC66 On 31/01/2022 Spot Bond			1.89000	1.89000	1.89000	173.97595				0.00	0	5,000,00
Total FRC66 SPOT										0.00	0	5,000,00
Total For FRC66										0.00	0	5,000,00
FRC69 On 31/01/2022 Spot Bond			1.83000	1.83000	1.83000	174.00781				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			1.84000	1.84000	1.84000	174.00249				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.40000	103.33956	4.40000	103.29132				0.00	0	9,000,00
Total FRI33 SPOT										0.00	0	9,000,00
Total For FRI33										0.00	0	9,000,00
FRI38 On 31/01/2038 Spot Bond			4.83500	111.43801	4.83500	111.38492				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.14740				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.89159				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.81500				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.39454				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.15697				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.58550				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.01361				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.27496				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.70458				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.27955				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.37800	4.37800	4.37800	99.55365				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.80500	4.80500	4.80500	111.81182				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.64187				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	101.07935				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			4.94500	109.88890	4.94500	109.83622				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.68000	223.62138	4.68000	223.51558				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.08500	107.95443	5.08500	107.90228				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			4.71000	4.71000	4.71000	222.87842				0.00	0	
Total FRS112 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 FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.40000	149.67783	3.40000	149.61223				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	128.95575	3.70500	128.89819				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.88500	110.73064	4.88500	110.67775				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.83000	220.45681	4.83000	220.35163				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			4.88000	219.41398	4.88000	219.30902				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.93000	121.81893	2.93000	151.84355				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			4.91000	218.79116	4.91000	218.68633				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.08500	107.95443	5.08500	107.90228				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.18100	195.24796	4.18100	195.15808				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.83500	98.26239	5.83500	98.21298				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.07100	196.50653	4.07100	196.41666				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.13100	195.81889	4.13100	195.72903				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.42000	208.52398	5.42000	208.42123				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.78500	98.87491	5.78500	98.82532				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.08500	5.08500	5.08500	107.90228				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.06500	108.22827	5.06500	108.17605				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			3.94100	198.00585	3.94100	197.91597				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.19000	213.08021	5.19000	212.97652				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.07100	196.50653	4.07100	196.41666				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.07100	196.50653	4.07100	196.41666				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.47200	203.52400	3.47200	203.43420				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.70000	148.27433	3.70000	148.20816				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			0.95000	174.54135	0.95000	174.47631				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS14(On 31/03/2028 Spot Bond			4.42100	192.53366	4.42100	192.44380				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.46100	192.08548	4.46100	191.99560				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15(On 31/01/2025 Spot Bond			3.67000	148.41399	3.67000	148.34786				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15(On 31/03/2028 Spot Bond			3.93600	198.06378	3.93600	197.97390				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.47100	4.47100	4.47100	191.88374				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17(On 01/08/2022 Spot Bond					0.00000	5.99783				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	101.27374				0.00	0	20,000,00
Total FRS171 SPOT										0.00	0	20,000,00
Total For FRS171										0.00	0	20,000,00
FRS17(On 16/10/2024 Spot Bond					0.00000	101.40474				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17(On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18(On 18/09/2023 Spot Bond					0.00000	100.33256				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	100.23739				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	190.36188				0.00	0	
Total FRS184 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 FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	146.51142				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	177.58446				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	36.30365				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.91853				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	101.05568				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.94613				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.71929				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	99.95663				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.80351				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22(On 20/12/2024 Spot Bond					0.00000	100.28969				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22(On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22(On 06/07/2022 Spot Bond					0.00000	100.09130				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22(On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22(On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22(On 21/12/2027 Spot Bond					0.00000	100.31927				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22(On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22(On 31/07/2022 Spot Bond					0.00000	101.94424				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22(On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23(On 14/08/2027 Spot Bond					0.00000	100.92403				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23(On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS232 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS233 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS234 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS235 On 31/03/2032 Spot Bond					0.00000	103.25932				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS238 On 13/10/2023 Spot Bond					0.00000	109.87002				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS239 On 23/10/2025 Spot Bond					0.00000	114.94747				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	102.00830				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS241 On 04/12/2022 Spot Bond					0.00000	101.09092				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS242 On 12/12/2025 Spot Bond					0.00000	77.11771				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS243 On 09/12/2023 Spot Bond					0.00000	100.81239				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS244 On 29/12/2025 Spot Bond					0.00000	109.86738				0.00	0	
Total FRS244 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.22127				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	102.11022				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS247 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS250 On 31/01/2022 Spot Bond					0.00000	100.91759				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS251 On 31/01/2022 Spot Bond					0.00000	100.91958				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS252 On 22/02/2024 Spot Bond					0.00000	99.16766				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 31/01/2022 Spot Bond					0.00000	100.91360				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS254 On 02/03/2024 Spot Bond					0.00000	100.55012				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS256 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	107.71694				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 24/03/2022 Spot Bond					0.00000	100.44368				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS259 On 25/03/2024 Spot Bond					0.00000	100.33447				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	100.80794				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS262 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS263 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS264 On 31/03/2032 Spot Bond					0.00000	100.20027				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	107.96847				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	100.20181				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS27(On 05/07/2022 Spot Bond					0.00000	105.44261				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27(On 14/07/2022 Spot Bond					0.00000	99.89634				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27(On 21/07/2022 Spot Bond					0.00000	100.73755				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27(On 31/03/2032 Spot Bond					0.00000	100.20057				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27(On 18/08/2022 Spot Bond					0.00000	100.74834				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS27(On 26/11/2021 Spot Bond					0.00000	100.48157				0.00	0	
Total FRS275 SPOT										0.00	0	
Total For FRS275										0.00	0	
FRS27(On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS27(On 12/11/2021 Spot Bond					0.00000	100.32106				0.00	0	
Total FRS277 SPOT										0.00	0	
Total For FRS277										0.00	0	
FRS27(On 30/09/2024 Spot Bond					0.00000	100.25208				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27(On 21/09/2024 Spot Bond					0.00000	100.44222				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28(On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	100.28174				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28(On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	

Contract 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 FRS281										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.60000	1.60000	1.60000	323.41949				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.34000	325.24513	1.34000	325.12048				0.00	0	16,000,00
Total FRS37 SPOT										0.00	0	16,000,00
Total For FRS37										0.00	0	16,000,00
FRS43 On 07/12/2023 Spot Bond			1.34000	1.34000	1.34000	325.12048				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.19000	174.94452	0.19000	174.88297				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.19000	174.94452	0.19000	174.88297				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.03384				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.78500	103.36888	4.78500	103.31976				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.20000	73.94076	4.20000	114.02306				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.82000	2.82000	2.82000	152.37142				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.10000	3.10000	3.10000	151.03197				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.40000	2.40000	2.40000	318.25698				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.36500	5.36500	5.36500	104.01566				0.00	0	720,000,00

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 FRX23 SPOT										0.00	0	720,000,00
Total For FRX23										0.00	0	720,000,00
FRX24 On 10/12/2024 Spot Bond			6.69500	115.00559	6.69500	114.98490				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.01500	111.00765	7.01500	110.98686				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.72500	107.49388	7.72500	107.47150			579,656,190,000.00		75,036,400	39,879,00
Total FRX26 SPOT									579,656,190,000.00		75,036,400	39,879,00
Total For FRX26									579,656,190,000.00		75,036,400	39,879,00
FRX27 On 07/03/2027 Spot Bond			7.68500	111.87904	7.68500	111.85575				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.23500	111.77459	8.23500	111.75007				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.04500	105.96301	9.04500	105.93755				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.34500	102.27355	9.34500	102.24817				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.53000	106.80713	9.53000	106.77982				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.84000	75.94925	10.84000	75.92735				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.61789				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.97818				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.73483				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.69938				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.72346				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.73054				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.74113				0.00	0	75,000,00
Total GBL05 SPOT										0.00	0	75,000,00
Total For GBL05										0.00	0	75,000,00
GBL06 On 21/06/2024 Spot Bond					0.00000	100.63742				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.69107				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.72680				0.00	0	1,753,150,00
Total GH5A21 SPOT										0.00	0	1,753,150,00
Total For GH5A21										0.00	0	1,753,150,00
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.67836				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.70027				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.97903				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.57000	115.27573	3.57000	115.22463				0.00	0	940,000,00
Total GRL35 SPOT										0.00	0	940,000,00

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 GRL35										0.00	0	940,000,00
GRT07 On 21/02/2024 Spot Bond					0.00000	101.56930				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	99.91822				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.31500	107.00984	6.31500	106.99167				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.75818				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.79008				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.82500	106.86473	6.82500	106.84503				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	99.94242				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.80056				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.63878				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.90414				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.25477				0.00	0	60,000,00
Total GRT26G SPOT										0.00	0	60,000,00
Total For GRT26G										0.00	0	60,000,00
GRT27 On 28/09/2023 Spot Bond					0.00000	99.14815				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.41551				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.13016				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.99691				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.59655				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.63184				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.41348				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.54563				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.83767				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.16169				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.02121				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.89409				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT41 On 20/11/2024 Spot Bond					0.00000	100.29006				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.76879				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.19587				0.00	0	1,574,000,00
Total GRT45 SPOT										0.00	0	1,574,000,00
Total For GRT45										0.00	0	1,574,000,00
GRT47 On 22/04/2024 Spot Bond					0.00000	101.16868				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.45641				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.23207				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.39923				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.25134				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.78176				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.91058				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.31261				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.16486				0.00	0	
Total H12T4 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 H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.57920				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.79787				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.73684				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.19459				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.62017				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.50519				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.45042				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.17278				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.16220				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.15927				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			1.94000	321.34070	1.94000	321.21235				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.29000	2.29000	2.29000	327.78451				0.00	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 HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.37000	101.21480	10.37000	101.18700				0.00	0	74,370,000,00
Total HWAY30 SPOT										0.00	0	74,370,000,00
Total For HWAY30										0.00	0	74,370,000,00
HWAY3 On 28/02/2033 Spot Bond			4.73000	78.62112	4.73000	102.78244				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.48000	87.03227	11.48000	87.00587		1,554,238,168,000.00		135,386,600	37,771,952,70	
Total HWAY34 SPOT								1,554,238,168,000.00		135,386,600	37,771,952,70	
Total For HWAY34								1,554,238,168,000.00		135,386,600	37,771,952,70	
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.86717	100.00000	10.84325				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.61000	85.75827	11.61000	85.73198				0.00	0	5,020,000,00
Total HWAY35 SPOT										0.00	0	5,020,000,00
Total For HWAY35										0.00	0	5,020,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.86561	100.00000	10.84169				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	100.10997				0.00	0	16,300,000,00
Total HWF11 SPOT										0.00	0	16,300,000,00
Total For HWF11										0.00	0	16,300,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	101.22630				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.60230				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.29000	155.00859	2.25000	155.14159		46,014,644,448,000.00		20,093,731,200	362,574,056,50	
Total I2025 SPOT								16,014,644,448,000.00		20,093,731,200	362,574,056,50	
Total For I2025								16,014,644,448,000.00		20,093,731,200	362,574,056,50	
I2029 On 31/03/2029 Spot Bond			3.13000	114.35437	3.10000	114.54075		43,945,451,652,000.00		14,040,080,400	188,135,887,40	
Total I2029 SPOT								13,945,451,652,000.00		14,040,080,400	188,135,887,40	
Total For I2029								13,945,451,652,000.00		14,040,080,400	188,135,887,40	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2033 On 28/02/2033 Spot Bond			3.90000	108.58531	3.90000	108.53609			94,104,856,560,000.00	24,129,450,400	174,991,634,00
Total I2033 SPOT									14,104,856,560,000.00	24,129,450,400	174,991,634,00
Total For I2033									14,104,856,560,000.00	24,129,450,400	174,991,634,00
I2038 On 31/01/2038 Spot Bond			4.18500	121.14242	4.18500	121.08679			10,778,551,200,000.00	2,575,520,000	325,127,271,50
Total I2038 SPOT									10,778,551,200,000.00	2,575,520,000	325,127,271,50
Total For I2038									10,778,551,200,000.00	2,575,520,000	325,127,271,50
I2046 On 31/03/2046 Spot Bond			4.22000	108.67139	4.22000	108.62125			51,410,332,726,000.00	12,182,543,300	288,844,373,70
Total I2046 SPOT									1,410,332,726,000.00	12,182,543,300	288,844,373,70
Total For I2046									1,410,332,726,000.00	12,182,543,300	288,844,373,70
I2050 On 31/12/2050 Spot Bond			4.19000	112.67678	4.19000	112.62502			37,804,222,206,000.00	9,022,487,400	287,817,209,50
Total I2050 SPOT									17,804,222,206,000.00	9,022,487,400	287,817,209,50
Total For I2050									17,804,222,206,000.00	9,022,487,400	287,817,209,50
IBL101 On 24/05/2022 Spot Bond			6.21000	6.21000	6.21000	105.15514			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.09512			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.06000	320.56706	2.06000	320.43798			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.77001			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.70019			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.91115			0.00	0	
Total IBL123 SPOT									0.00	0	
Total For IBL123									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.79293			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.00002			0.00	0	
Total IBL128 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 IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.64691				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	101.22710				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.90525				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.62115				0.00	0	5,700,000,00
Total IBL133 SPOT										0.00	0	5,700,000,00
Total For IBL133										0.00	0	5,700,000,00
IBL134 On 17/10/2024 Spot Bond					0.00000	100.04698				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.74273				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.69611				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.56908				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.49338				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.70576				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.70219				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.32677				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.11046				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.59782				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.62339				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	97.27061				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.70093				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	99.92403				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	101.00297				0.00	0	550,000,0€
Total IBL156 SPOT										0.00	0	550,000,0€
Total For IBL156										0.00	0	550,000,0€
IBL157 On 21/01/2023 Spot Bond					0.00000	101.03655				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.87267				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.02603				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.94893				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL162 On 13/04/2024 Spot Bond					0.00000	100.09108				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	99.97444				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.73215				0.00	0	2,000,000,00
Total IBL167 SPOT										0.00	0	2,000,000,00
Total For IBL167										0.00	0	2,000,000,00
IBL168 On 18/05/2026 Spot Bond					0.00000	100.75802				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	99.90049				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	99.89665				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL179 On 15/11/2021 Spot Bond					0.00000	100.74437				0.00	0	
Total IBL179 SPOT										0.00	0	
Total For IBL179										0.00	0	
IBL180 On 19/11/2021 Spot Bond					0.00000	100.68610				0.00	0	
Total IBL180 SPOT										0.00	0	
Total For IBL180										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.63933				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.66178				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL183 On 30/11/2021 Spot Bond					0.00000	100.53547				0.00	0	
Total IBL183 SPOT										0.00	0	
Total For IBL183										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.42051				0.00	0	
Total IBL190 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 IBL190									0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.43526			0.00	0	
Total IBL191 SPOT									0.00	0	
Total For IBL191									0.00	0	
IBL192 On 08/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total IBL192 SPOT								10,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total For IBL192								10,000,000,000,000.00	50,000,000,000	50,000,000,000	
IBL36 On 31/01/2022 Spot Bond			0.27000	0.27000	0.27000	174.84007		0.00	0	0	
Total IBL36 SPOT								0.00	0	0	
Total For IBL36								0.00	0	0	
IBL60 On 17/02/2024 Spot Bond			6.85500	108.80162	6.85500	108.78169		3,427,500,000,000.00	500,000,000	500,000,000	
Total IBL60 SPOT								3,427,500,000,000.00	500,000,000	500,000,000	
Total For IBL60								3,427,500,000,000.00	500,000,000	500,000,000	
IBL67 On 31/01/2022 Spot Bond			0.54000	174.75862	0.54000	174.69546		0.00	0	0	
Total IBL67 SPOT								0.00	0	0	
Total For IBL67								0.00	0	0	
IBL78 On 25/11/2022 Spot Bond			5.28500	108.90429	5.28500	108.88885		0.00	0	0	
Total IBL78 SPOT								0.00	0	0	
Total For IBL78								0.00	0	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.40747		0.00	0	0	
Total IBL98 SPOT								0.00	0	0	
Total For IBL98								0.00	0	0	
IDCG06 On 24/11/2024 Spot Bond			8.62500	106.12274	8.62500	106.09838		51,750,000,000,000.00	6,000,000,000	1,500,000,000	
Total IDCG06 SPOT								51,750,000,000,000.00	6,000,000,000	1,500,000,000	
Total For IDCG06								51,750,000,000,000.00	6,000,000,000	1,500,000,000	
IDCG08 On 13/05/2030 Spot Bond			10.35500	109.78743	10.35500	109.94106		0.00	0	0	
Total IDCG08 SPOT								0.00	0	0	
Total For IDCG08								0.00	0	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.53147		0.00	0	0	
Total IDCG10 SPOT								0.00	0	0	
Total For IDCG10								0.00	0	0	
IDCG11 On 05/12/2026 Spot Bond			9.34500	109.62082	9.34500	109.59347		0.00	0	0	
Total IDCG11 SPOT								0.00	0	0	
Total For IDCG11								0.00	0	0	
IDCG15 On 26/04/2023 Spot Bond					0.00000	100.34594		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 IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.83165				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.87346				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.50583				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.92580				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.39343				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.09702				0.00	350,000,000	350,000,000
Total IDCG19 SPOT										0.00	350,000,000	350,000,000
Total For IDCG19										0.00	350,000,000	350,000,000
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.29546				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	98.96095				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 29/01/2027 Spot Bond					0.00000	101.22701				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 15/12/2022 Spot Bond					0.00000	100.39125				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 10/12/2024 Spot Bond			8.07500	104.70382	8.07500	104.68118				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.07500	104.70382	8.07500	104.68118				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.65277				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.68349				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.24893				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.70033				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	98.31430				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	101.39385				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.68499				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.37659				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.28790				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.29304				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.20136				0.00	0	
Total IPF21 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 IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.61355				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.00073				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	99.94501				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.92602				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.94269				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.20753				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.72463				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.15176				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.42763				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC35 On 10/11/2021 Spot Bond					0.00000	100.71903				0.00	0	
Total IPFC35 SPOT										0.00	0	
Total For IPFC35										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.37146				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	100.53423	2.75000	100.52672				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.83100	187.99548	4.83100	187.90568				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	101.59399				0.00	0	60,000,00
Total IV035 SPOT										0.00	0	60,000,00
Total For IV035										0.00	0	60,000,00
IV039 On 31/01/2022 Spot Bond			1.69000	1.69000	1.69000	174.08217				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	101.43835				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.23000	8.23000	8.23000	105.27675				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.51218				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.14000	174.44083	1.14000	174.37494				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.17701				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.83752				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.73100	189.09102	4.73100	189.00120				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.71000	104.34498	6.71000	104.32599				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC116 On 16/08/2022 Spot Bond					0.00000	101.01421				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 18/10/2021 Spot Bond					0.00000	99.88324				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.57658				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.96474				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.00863				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.29222				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.55971				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.54736				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.53754				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	

Contract 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 IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.62631				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.38317				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.54108				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.27787				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.00016				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.84910				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	100.47625				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	100.32600				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.26880	7.40000	102.24849				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.70131				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.67106				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.87278				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.39726				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.41887	7.23000	101.39929				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.16826				0.00	0	
Total IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.09978				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.64796				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	100.85227	7.45000	100.83189				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.58026				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	109.13764	3.91012	103.83483				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVZ062 On 07/10/2021 Spot Bond			4.00000	4.00000	4.00000	4.00000				0.00	0	
Total IVZ062 SPOT										0.00	0	
Total For IVZ062										0.00	0	
IVZ063 On 21/10/2021 Spot Bond			4.00000	4.00000	4.00000	99.83589				0.00	0	
Total IVZ063 SPOT										0.00	0	
Total For IVZ063										0.00	0	
IVZ064 On 28/10/2021 Spot Bond			4.00000	4.00000	4.00000	99.75948				0.00	0	
Total IVZ064 SPOT										0.00	0	
Total For IVZ064										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ065 On 04/11/2021 Spot Bond			4.10000	4.10000	4.10000	99.67530				0.00	0	
Total IVZ065 SPOT										0.00	0	
Total For IVZ065										0.00	0	
IVZ066 On 11/11/2021 Spot Bond			4.10000	4.10000	4.10000	99.59725				0.00	0	
Total IVZ066 SPOT										0.00	0	
Total For IVZ066										0.00	0	
IVZ067 On 25/11/2021 Spot Bond			4.10000	4.10000	4.10000	99.44149				0.00	0	
Total IVZ067 SPOT										0.00	0	
Total For IVZ067										0.00	0	
IVZ068 On 02/12/2021 Spot Bond			4.15000	4.15000	4.15000	99.35609				0.00	0	
Total IVZ068 SPOT										0.00	0	
Total For IVZ068										0.00	0	
IVZ069 On 09/12/2021 Spot Bond			4.15000	4.15000	4.15000	99.27759				0.00	0	
Total IVZ069 SPOT										0.00	0	
Total For IVZ069										0.00	0	
IVZ070 On 15/12/2021 Spot Bond			4.15000	4.15000	4.15000	99.21039				0.00	0	
Total IVZ070 SPOT										0.00	0	
Total For IVZ070										0.00	0	
IVZ071 On 06/01/2022 Spot Bond			4.20000	4.20000	4.20000	98.95246			78,120,000,000,000.00	18,600,000,000	11,700,000,000	
Total IVZ071 SPOT									'8,120,000,000,000.00	18,600,000,000	11,700,000,000	
Total For IVZ071									'8,120,000,000,000.00	18,600,000,000	11,700,000,000	
IVZ072 On 13/01/2022 Spot Bond			4.20000	4.20000	4.20000	98.87365				0.00	0	
Total IVZ072 SPOT										0.00	0	
Total For IVZ072										0.00	0	
JIBAR On 15/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.40641				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.19500	104.86482	6.19500	104.84707				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.29243				0.00	0	
Total KAP012 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 KAP012										0.00	0	
KAP01 On 24/05/2022 Spot Bond					0.00000	100.84616				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP01 On 19/07/2024 Spot Bond					0.00000	99.89129				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP01 On 01/11/2024 Spot Bond					0.00000	101.02488				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP01 On 29/04/2022 Spot Bond					0.00000	101.23287				0.00	0	70,000,00
Total KAP016 SPOT										0.00	0	70,000,00
Total For KAP016										0.00	0	70,000,00
KAP01 On 19/10/2023 Spot Bond					0.00000	99.88049				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP01 On 14/04/2024 Spot Bond					0.00000	100.07051				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP01 On 28/07/2024 Spot Bond					0.00000	101.14692				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP02 On 15/12/2025 Spot Bond					0.00000	100.40634				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02 On 15/09/2026 Spot Bond					0.00000	100.40774				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	102.08974				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.82500	120.88159	8.82500	120.85322				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	100.69868				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.70500	103.47666	6.70500	103.45792				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.04559				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.39500				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.32501				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.53945				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.55121				0.00	0	80,000,00
Total LGL11 SPOT										0.00	0	80,000,00
Total For LGL11										0.00	0	80,000,00
LHL28 On 13/02/2022 Spot Bond					0.00000	101.58920				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.42374				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.77301				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.79424				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.66630				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF06 On 30/09/2022 Spot Bond					0.00000	100.41135				0.00	0	3,000,000,00
Total MBF065 SPOT										0.00	0	3,000,000,00
Total For MBF065										0.00	0	3,000,000,00
MBF06 On 17/11/2021 Spot Bond					0.00000	100.65921				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.71170				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06 On 28/05/2022 Spot Bond					0.00000	100.50982				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.85920				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.31727				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.54728				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.68265				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	101.02264				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.55957				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.76945				0.00	0	1,200,000,00
Total MBP046 SPOT										0.00	0	1,200,000,00
Total For MBP046										0.00	0	1,200,000,00
MBP04 On 26/02/2024 Spot Bond					0.00000	100.62290				0.00	0	
Total MBP047 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 MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.18654				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.19034				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.92208				0.00	0	1,000,000,00
Total MBP050 SPOT										0.00	0	1,000,000,00
Total For MBP050										0.00	0	1,000,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.65559				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.18392				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.07500	8.07500	8.07500	112.27963				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.98400	105.69356	5.98400	105.67663				0.00	0	1,230,000,00
Total MMIG05 SPOT										0.00	0	1,230,000,00
Total For MMIG05										0.00	0	1,230,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.10445				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.45167				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.38814				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.72500	105.43401	8.72500	105.40941				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.51231				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.97500	95.20958	8.97500	95.31796				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.85403				0.00	0	900,000,00
Total MTN07 SPOT										0.00	0	900,000,00
Total For MTN07										0.00	0	900,000,00
MTN09 On 11/10/2022 Spot Bond					0.00000	100.72609				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.34733				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.90515				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.25844				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.89243				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.92620				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.46378				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.20525				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.93127				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN19 On 07/03/2025 Spot Bond					0.00000	100.51178				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.33218				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.90887				0.00	0	167,500,00
Total MTN21 SPOT										0.00	0	167,500,00
Total For MTN21										0.00	0	167,500,00
MTN22 On 29/07/2023 Spot Bond					0.00000	101.25344				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.67000	100.25463	8.67000	100.23151				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.35443				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.35246				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.21800				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	101.01739				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.37752				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.40236				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.37410				0.00	0	
Total MTN30 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 MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.15856				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR On 22/11/2021 Spot Bond					0.00000	100.76281				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR On 22/11/2022 Spot Bond					0.00000	100.76281				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	100.81615				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR On 22/02/2024 Spot Bond					0.00000	100.81608				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.84163				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.34100				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.43756				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.71156				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.29714				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.38070				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.45160				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.51667				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.44500	105.16975	6.44500	105.15162				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.79500	107.40598	6.79500	107.38648				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.60500	105.44566	9.60500	105.41877				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.15857				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.12466				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.02931				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.21942				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.04550				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.03102				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.36000	108.10649	6.36000	108.08780				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK15/ On 11/02/2022 Spot Bond			5.66000	102.45669	5.66000	102.44109				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16/ On 12/02/2025 Spot Bond			6.85900	109.12472	6.85900	109.10473				0.00	0	200,000,00
Total NBK16A SPOT										0.00	0	200,000,00
Total For NBK16A										0.00	0	200,000,00
NBK17/ On 22/04/2026 Spot Bond			8.19500	111.22627	8.19500	111.20187			2,048,750,000,000.00		250,000,000	250,000,00
Total NBK17A SPOT									2,048,750,000,000.00		250,000,000	250,000,00
Total For NBK17A									2,048,750,000,000.00		250,000,000	250,000,00
NBK19/ On 01/06/2022 Spot Bond			6.19000	105.61002	6.19000	105.59243				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20/ On 01/06/2026 Spot Bond			7.51000	114.73324	7.51000	114.71014			3,004,000,000,000.00		400,000,000	400,000,00
Total NBK20A SPOT									3,004,000,000,000.00		400,000,000	400,000,00
Total For NBK20A									3,004,000,000,000.00		400,000,000	400,000,00
NBK21/ On 21/07/2027 Spot Bond			8.54000	111.74343	8.54000	111.71804				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22/ On 19/11/2022 Spot Bond			5.28500	109.04783	5.28500	109.03238				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			7.21000	116.37951	7.21000	116.35711				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			8.25000	116.99531	8.25000	116.96961				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24/ On 11/02/2022 Spot Bond					0.00000	100.88666				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/ On 17/02/2023 Spot Bond			5.77000	5.77000	5.77000	107.84423				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25/ On 12/02/2025 Spot Bond					0.00000	103.12305				0.00	0	
Total NBK25B 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 NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	39.85511	100.00000	39.76738				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.88822				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			8.43000	114.83901	8.43000	114.81324				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.72500	109.17262	5.72500	109.15588				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.62000	113.46172	7.62000	113.43866				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.14500	108.83971	6.14500	108.82181				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.86500	110.81573	5.86500	110.79833				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	102.16774				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.61723				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.72001				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.40000	10.40000	10.40000	73.97611				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.01764				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.06182				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.41505				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.48006				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.73816				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.10759				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.83443				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.54881				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.81369				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.82965				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.41334				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.26231				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK54I On 21/02/2029 Spot Bond					0.00000	101.39707				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.02742				0.00	0	2,000,000.00
Total NBKB55 SPOT										0.00	0	2,000,000.00
Total For NBKB55										0.00	0	2,000,000.00
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.95992				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.06182				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.43681				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.85487				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.05197				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.76003				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	99.90492				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	99.94675				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.33531				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.57000	102.95691	9.57000	102.93033				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.33247				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.60500	102.50908	9.60500	102.48252				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.33531				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.33973				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.34542				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.43508				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.43508				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	101.71481				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.82939				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.58267				0.00	0	60,000,00
Total NGL02 SPOT										0.00	0	60,000,00
Total For NGL02										0.00	0	60,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL03 On 26/05/2022 Spot Bond					0.00000	101.03867				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.51989				0.00	260,000,000	230,000,000
Total NGL04 SPOT										0.00	260,000,000	230,000,000
Total For NGL04										0.00	260,000,000	230,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	103.31983				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.78113				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.25390				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.96182				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.52595				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	102.74877				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	104.94715				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.38464				0.00	340,000,000	170,000,000
Total NGT103 SPOT										0.00	340,000,000	170,000,000
Total For NGT103										0.00	340,000,000	170,000,000
NGT10 On 15/01/2025 Spot Bond					0.00000	103.47744				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	103.77992				0.00	0	
Total NGT105 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 NGT105									0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.46831			0.00	0	
Total NGT106 SPOT									0.00	0	
Total For NGT106									0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.05910			0.00	340,000,000	170,000,000
Total NGT107 SPOT									0.00	340,000,000	170,000,000
Total For NGT107									0.00	340,000,000	170,000,000
NGT10 On 08/09/2026 Spot Bond					0.00000	104.54044			0.00	0	
Total NGT108 SPOT									0.00	0	
Total For NGT108									0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.54030			0.00	0	
Total NGT1G SPOT									0.00	0	
Total For NGT1G									0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.99573			0.00	0	
Total NHM007 SPOT									0.00	0	
Total For NHM007									0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	102.82000			0.00	0	
Total NHM009 SPOT									0.00	0	
Total For NHM009									0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.35517			0.00	0	
Total NHM011 SPOT									0.00	0	
Total For NHM011									0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.48054			0.00	0	
Total NHM012 SPOT									0.00	0	
Total For NHM012									0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.94817			0.00	0	
Total NHM014 SPOT									0.00	0	
Total For NHM014									0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.54511			0.00	0	
Total NHM015 SPOT									0.00	0	
Total For NHM015									0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.33519			0.00	0	
Total NHM016 SPOT									0.00	0	
Total For NHM016									0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	104.06849			0.00	2,346,960,000	2,346,960,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM018 SPOT										0.00	2,346,960,000	2,346,960,000
Total For NHM018										0.00	2,346,960,000	2,346,960,000
NHM01 On 25/05/2024 Spot Bond					0.00000	101.17639				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.96799				0.00	3,500,000,000	3,500,000,000
Total NHM020 SPOT										0.00	3,500,000,000	3,500,000,000
Total For NHM020										0.00	3,500,000,000	3,500,000,000
NI202 On 07/12/2033 Spot Bond			4.88000	4.88000	4.88000	219.30902				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.44100	3.44100	3.44100	203.80506				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.00500	3.00500	3.00500	151.48487				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.39500	3.39500	3.39500	112.24579				0.00	0	1,240,000,000
Total NI29 SPOT										0.00	0	1,240,000,000
Total For NI29										0.00	0	1,240,000,000
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			4.93500	4.93500	4.93500	109.97594				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.11000	3.11000	3.11000	150.98440				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	201.87797	3.45000	201.78913				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.91000	2.91000	2.91000	151.93937				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB14 On 31/03/2028 Spot Bond			3.08600	3.08600	3.08600	208.10712				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.23100	206.42735	3.23100	206.33762				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.05000	108.43419	5.05000	108.38192				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.56308				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.55480				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.31263				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	134.28104				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.58481				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.73117				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.16908				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.76405				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.69434				0.00	0	
Total NN034 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 NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.99220				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	119.19032				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.80581				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.77608				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.34678				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	143.84788				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.08780				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	143.63980				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	135.06464				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.43684				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	123.31700				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.12502				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	97.07293				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	93.21470				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.42744				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.45966				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.93339				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	101.26714				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.42635				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.12372				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.75420				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.34564				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.50425				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN106 On 14/06/2024 Spot Bond					0.00000	100.42193				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.34564				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	99.45358				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	121.16000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	117.44000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	123.16000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	121.72000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	121.08442				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	112.92477				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 18/11/2021 Spot Bond					0.00000	100.73592				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.26919				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 19/04/2022 Spot Bond					0.00000	107.68121				0.00	0	
Total NNF029 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 NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	112.92477				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 19/04/2022 Spot Bond					0.00000	107.66887				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF03 On 29/12/2021 Spot Bond					0.00000	100.17182				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 20/10/2021 Spot Bond					0.00000	99.88609				0.00	0	
Total NNF040 SPOT										0.00	0	
Total For NNF040										0.00	0	
NNF04 On 20/10/2021 Spot Bond					0.00000	99.88609				0.00	0	
Total NNF041 SPOT										0.00	0	
Total For NNF041										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	91.94772				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 26/10/2021 Spot Bond					0.00000	102.00158				0.00	0	
Total NNF043 SPOT										0.00	0	
Total For NNF043										0.00	0	
NNF04 On 29/10/2021 Spot Bond					0.00000	101.97541				0.00	0	
Total NNF044 SPOT										0.00	0	
Total For NNF044										0.00	0	
NNF04 On 29/10/2021 Spot Bond					0.00000	100.96080				0.00	0	
Total NNF045 SPOT										0.00	0	
Total For NNF045										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	94.82080				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04 On 05/11/2021 Spot Bond					0.00000	101.91678				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF047 SPOT										0.00	0	
Total For NNF047										0.00	0	
NNF047 On 05/05/2022 Spot Bond					0.00000	100.85750				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF048 On 08/11/2021 Spot Bond					0.00000	100.83548				0.00	0	
Total NNF049 SPOT										0.00	0	
Total For NNF049										0.00	0	
NNF049 On 12/11/2021 Spot Bond					0.00000	100.79137				0.00	0	
Total NNF050 SPOT										0.00	0	
Total For NNF050										0.00	0	
NNF050 On 18/11/2021 Spot Bond					0.00000	100.70644				0.00	0	
Total NNF051 SPOT										0.00	0	
Total For NNF051										0.00	0	
NNF051 On 22/02/2022 Spot Bond					0.00000	100.69769				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF052 On 23/11/2021 Spot Bond					0.00000	100.63744				0.00	0	
Total NNF053 SPOT										0.00	0	
Total For NNF053										0.00	0	
NNF053 On 30/11/2021 Spot Bond					0.00000	100.54109				0.00	0	
Total NNF054 SPOT										0.00	0	
Total For NNF054										0.00	0	
NNF054 On 08/12/2021 Spot Bond					0.00000	100.42195				0.00	0	
Total NNF055 SPOT										0.00	0	
Total For NNF055										0.00	0	
NNF055 On 13/12/2021 Spot Bond					0.00000	100.35326				0.00	0	
Total NNF056 SPOT										0.00	0	
Total For NNF056										0.00	0	
NNF056 On 22/03/2022 Spot Bond					0.00000	100.26730				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF057 On 22/03/2022 Spot Bond					0.00000	100.25645				0.00	0	190,000,00
Total NNF058 SPOT										0.00	0	190,000,00
Total For NNF058										0.00	0	190,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF05 On 22/03/2022 Spot Bond					0.00000	100.25645				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	103.90485				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 28/03/2022 Spot Bond					0.00000	100.17881				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06 On 29/12/2021 Spot Bond					0.00000	100.16407				0.00	0	
Total NNF061 SPOT										0.00	0	
Total For NNF061										0.00	0	
NNF06 On 29/12/2021 Spot Bond					0.00000	100.16568				0.00	0	
Total NNF062 SPOT										0.00	0	
Total For NNF062										0.00	0	
NNF06 On 04/01/2022 Spot Bond					0.00000	100.13875				0.00	0	
Total NNF063 SPOT										0.00	0	
Total For NNF063										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	131.73768				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.24996				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.75484				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.75626				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.69062				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.56445				0.00	0	
Total NQ1B10 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 NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.43651				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.80963				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.77619				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.62424				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.55668				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.64416				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.86500	110.85790	6.86500	110.83757				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.27000	203.18202	2.27000	203.09905				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.91000	116.22499	9.91000	116.19428			118,920,000,000,000.00	12,000,000,000	3,240,000,000	
Total NRA028 SPOT									18,920,000,000,000.00	12,000,000,000	3,240,000,000	
Total For NRA028									18,920,000,000,000.00	12,000,000,000	3,240,000,000	
NRA02 On 30/11/2028 Spot Bond			100.00000	16.75422	100.00000	16.71714			0.00	0	0	
Total NRA028/R186 SPOT									0.00	0	0	
Total For NRA028/R186									0.00	0	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.46066				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.20719				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.75862				0.00	0	400,000,00
Total NTC26 SPOT										0.00	0	400,000,00
Total For NTC26										0.00	0	400,000,00
NTC27 On 12/06/2023 Spot Bond					0.00000	100.39806				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.40330				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.31270				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.47953				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.73904				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	100.32115				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.53177				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.03500	102.48273	6.03500	102.46622				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.80500	110.02131	7.80500	109.99804				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML09 On 14/09/2022 Spot Bond			6.26000	104.92999	6.26000	104.91212				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.15000	111.42546	8.15000	111.40088				0.00	0	665,000,00
Total OML10 SPOT										0.00	0	665,000,00
Total For OML10										0.00	0	665,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.33959				0.00	200,000,000	100,000,00
Total OML11 SPOT										0.00	200,000,000	100,000,00
Total For OML11										0.00	200,000,000	100,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	102.31027				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.26482				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.75547				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.75093				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.41579				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.19359				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.64796				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.66136				0.00	0	
Total PMM56 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				000,000,000,000,000.00	10,000,000,000	5,000,000,00
Total PMM57 SPOT										10,000,000,000,000.00	10,000,000,000	5,000,000,00
Total For PMM57										10,000,000,000,000.00	10,000,000,000	5,000,000,00
PRE2A On 20/02/2022 Spot Bond					0.00000	100.79422				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.89324				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.90738				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.92152				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.78000	114.65549	7.82500	114.42911				144,814,190,434,000.00	2,846,377,145,300	2,420,853,257,40
Total R186 SPOT										14,814,190,434,000.00	846,377,145,300	420,853,257,40
Total For R186										14,814,190,434,000.00	846,377,145,300	420,853,257,40
R197 On 07/12/2023 Spot Bond			1.01100	327.41199	0.99000	327.42853				5,082,410,434,200.00	5,027,112,200	103,359,757,90
Total R197 SPOT										5,082,410,434,200.00	5,027,112,200	103,359,757,90
Total For R197										5,082,410,434,200.00	5,027,112,200	103,359,757,90
R202 On 07/12/2033 Spot Bond			3.90500	240.87099	3.88000	241.34449				22,963,026,823,000.00	5,880,416,600	236,623,732,10
Total R202 SPOT										22,963,026,823,000.00	5,880,416,600	236,623,732,10
Total For R202										22,963,026,823,000.00	5,880,416,600	236,623,732,10
R2023 On 28/02/2023 Spot Bond			5.21500	104.23322	5.19500	104.24548				533,347,933,037,000.00	869,290,111,800	1,264,787,407,90
Total R2023 SPOT										533,347,933,037,000.00	869,290,111,800	1,264,787,407,90
Total For R2023										533,347,933,037,000.00	869,290,111,800	1,264,787,407,90
R2030 On 31/01/2030 Spot Bond			9.41500	93.53805	9.48500	93.13914				609,539,005,421,500.00	1,551,730,112,100	1,656,460,988,80
Total R2030 SPOT										609,539,005,421,500.00	1,551,730,112,100	1,656,460,988,80
Total For R2030										609,539,005,421,500.00	1,551,730,112,100	1,656,460,988,80
R2032 On 31/03/2032 Spot Bond			10.07500	88.62594	10.16000	88.10503				623,402,620,910,000.00	955,176,438,800	1,944,519,779,40
Total R2032 SPOT										623,402,620,910,000.00	955,176,438,800	1,944,519,779,40
Total For R2032										623,402,620,910,000.00	955,176,438,800	1,944,519,779,40
R2035 On 28/02/2035 Spot Bond			10.51000	89.40225	10.63500	88.56988				769,851,701,786,000.00	1,405,314,148,600	1,186,350,103,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2035 SPOT									9,851,701,786,000.00	405,314,148,600	186,350,103,60
Total For R2035									9,851,701,786,000.00	405,314,148,600	186,350,103,60
R2037 On 31/01/2037 Spot Bond			10.68500	85.36895	10.83500	84.37263			474,057,341,182,000.00	980,258,057,200	733,349,649,50
Total R2037 SPOT									4,057,341,182,000.00	980,258,057,200	733,349,649,50
Total For R2037									4,057,341,182,000.00	980,258,057,200	733,349,649,50
R2040 On 31/01/2040 Spot Bond			10.82000	87.38140	10.99000	86.17974			823,538,760,770,000.00	538,219,848,500	1,027,465,119,60
Total R2040 SPOT									3,538,760,770,000.00	538,219,848,500	2,027,465,119,60
Total For R2040									3,538,760,770,000.00	538,219,848,500	2,027,465,119,60
R2044 On 31/01/2044 Spot Bond			10.84500	84.22302	11.01000	83.03723			098,440,938,518,000.00	377,910,644,400	1,988,782,946,00
Total R2044 SPOT									1,844,938,518,000.00	377,910,644,400	1,988,782,946,00
Total For R2044									1,844,938,518,000.00	377,910,644,400	1,988,782,946,00
R2048 On 28/02/2048 Spot Bond			10.78500	83.30667	10.95000	82.08532			485,505,673,585,000.00	1,621,280,081,000	1,884,193,943,10
Total R2048 SPOT									15,505,673,585,000.00	621,280,081,000	1,884,193,943,10
Total For R2048									15,505,673,585,000.00	621,280,081,000	1,884,193,943,10
R209 On 31/03/2036 Spot Bond			10.47000	69.10387	10.60000	68.35355			827,468,837,580,000.00	365,565,314,000	880,854,240,10
Total R209 SPOT									2,746,837,580,000.00	365,565,314,000	380,854,240,10
Total For R209									2,746,837,580,000.00	365,565,314,000	380,854,240,10
R210 On 31/03/2028 Spot Bond			2.76000	212.23825	2.73100	212.51252			105,503,071,380,000.00	38,225,750,500	95,222,315,30
Total R210 SPOT									15,503,071,380,000.00	38,225,750,500	95,222,315,30
Total For R210									15,503,071,380,000.00	38,225,750,500	95,222,315,30
R212 On 31/01/2022 Spot Bond			0.05000	175.01899	-0.06000	175.01714			41,752,298,280,000.00	835,045,965,600	665,405,547,00
Total R212 SPOT									11,752,298,280,000.00	835,045,965,600	665,405,547,00
Total For R212									11,752,298,280,000.00	835,045,965,600	665,405,547,00
R213 On 28/02/2031 Spot Bond			9.78000	83.97495	9.85500	83.55120			297,658,596,204,000.00	643,932,371,800	776,351,523,10
Total R213 SPOT									1,765,596,204,000.00	643,932,371,800	776,351,523,10
Total For R213									1,765,596,204,000.00	643,932,371,800	776,351,523,10
R214 On 28/02/2041 Spot Bond			10.82000	65.99106	10.98000	65.05640			307,917,804,112,000.00	767,829,741,600	624,987,905,80
Total R214 SPOT									17,917,804,112,000.00	767,829,741,600	624,987,905,80
Total For R214									17,917,804,112,000.00	767,829,741,600	624,987,905,80
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.60219			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.21311			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1: On 27/11/2022 Spot Bond					0.00000	99.85640				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	99.95779				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.70440				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2022 Spot Bond					0.00000	100.84507				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	99.24042				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	98.91467				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.41205				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.28018				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.29299				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.18035				0.00	0	130,000,00
Total RDFB22 SPOT										0.00	0	130,000,00
Total For RDFB22										0.00	0	130,000,00
RDFB2: On 22/08/2022 Spot Bond					0.00000	100.06310				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	99.34301				0.00	0	
Total RDFB24 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 RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	99.65016				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.20806				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.17215				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	100.38291				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	101.19373				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	100.91800				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.86936				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.83997				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.34959				0.00	0	160,000,00
Total RED704 SPOT										0.00	0	160,000,00
Total For RED704										0.00	0	160,000,00
RED70 On 17/04/2023 Spot Bond					0.00000	102.81003				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.01123				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.65767				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.32147				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.29047				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.94289				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.33047				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			6.87500	108.41369	6.87500	108.39367				0.00	0	210,000,00
Total RW23 SPOT										0.00	0	210,000,00
Total For RW23										0.00	0	210,000,00
RW28 On 10/12/2028 Spot Bond			11.90500	95.58632	11.90500	95.55612				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.15500	100.25477	11.15500	100.22504				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.41694				0.00	0	100,000,00
Total RWL26 SPOT										0.00	0	100,000,00
Total For RWL26										0.00	0	100,000,00
RWL28 On 30/06/2028 Spot Bond			10.17500	100.48087	10.17500	100.45363				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBK23 On 28/05/2022 Spot Bond			5.35500	108.06973	5.35500	108.05422				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	101.00416				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.05569				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.59500	113.45262	7.59500	113.42963			3,797,500,000,000.00	500,000,000	500,000,000	500,000,000
Total SBS20 SPOT									3,797,500,000,000.00	500,000,000	500,000,000	500,000,000
Total For SBS20									3,797,500,000,000.00	500,000,000	500,000,000	500,000,000
SBS21 On 15/05/2026 Spot Bond					0.00000	104.60740				0.00	0	653,000,000
Total SBS21 SPOT										0.00	0	653,000,000
Total For SBS21										0.00	0	653,000,000
SBS27 On 20/02/2024 Spot Bond			6.33000	109.64025	6.33000	109.62169				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.65000	105.21247	7.65000	105.19101				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.95500	111.45947	7.95500	111.43572			6,204,900,000,000.00	780,000,000	780,000,000	780,000,000
Total SBS31 SPOT									6,204,900,000,000.00	780,000,000	780,000,000	780,000,000
Total For SBS31									6,204,900,000,000.00	780,000,000	780,000,000	780,000,000
SBS34 On 19/09/2024 Spot Bond			6.80000	109.28439	6.80000	109.26421				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.93000	108.10292	6.93000	108.08291				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.01500	105.95300	9.01500	105.92761				0.00	0	
Total SBS39 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 SBS39									0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.25000	103.87666	4.25000	103.86462			0.00	0	
Total SBS4 SPOT									0.00	0	
Total For SBS4									0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.46000	108.83642	5.46000	108.82049			0.00	0	
Total SBS41 SPOT									0.00	0	
Total For SBS41									0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.35500	115.82043	7.35500	115.79770			0.00	0	
Total SBS42 SPOT									0.00	0	
Total For SBS42									0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.14500	117.11959	8.14500	117.09418			0.00	0	
Total SBS43 SPOT									0.00	0	
Total For SBS43									0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.61000	108.09340	5.61000	108.07715			0.00	0	
Total SBS46 SPOT									0.00	0	
Total For SBS46									0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.07701			0.00	0	
Total SBS47 SPOT									0.00	0	
Total For SBS47									0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.35438			0.00	0	230,000,00
Total SBS49 SPOT									0.00	0	230,000,00
Total For SBS49									0.00	0	230,000,00
SBS50 On 31/01/2022 Spot Bond			4.36500	103.35552	4.36500	103.34333		62,856,000,000,000.00	14,400,000,000	7,200,000,00	
Total SBS50 SPOT								12,856,000,000,000.00	14,400,000,000	7,200,000,00	
Total For SBS50								12,856,000,000,000.00	14,400,000,000	7,200,000,00	
SBS51 On 31/01/2024 Spot Bond			6.41500	6.41500	6.41500	108.98668			0.00	0	
Total SBS51 SPOT									0.00	0	
Total For SBS51									0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.60104			0.00	0	
Total SBS52 SPOT									0.00	0	
Total For SBS52									0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.91859			0.00	0	1,190,000,00
Total SBS53 SPOT									0.00	0	1,190,000,00
Total For SBS53									0.00	0	1,190,000,00
SBS55 On 12/06/2022 Spot Bond					0.00000	100.97013			0.00	500,000,000	3,000,000,00

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 SBS55 SPOT										0.00	500,000,000	3,000,000,00
Total For SBS55										0.00	500,000,000	3,000,000,00
SBS56 On 12/06/2022 Spot Bond			4.96500	105.55292	4.96500	105.53877				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.10454				0.00	5,040,000,000	3,000,000,00
Total SBS57 SPOT										0.00	5,040,000,000	3,000,000,00
Total For SBS57										0.00	5,040,000,000	3,000,000,00
SBS58 On 12/06/2027 Spot Bond					0.00000	103.20946				0.00	0	6,230,000,00
Total SBS58 SPOT										0.00	0	6,230,000,00
Total For SBS58										0.00	0	6,230,000,00
SBS60 On 18/01/2023 Spot Bond					0.00000	100.34505				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.72785				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.55205				0.00	2,040,000,000	
Total SBS63 SPOT										0.00	2,040,000,000	
Total For SBS63										0.00	2,040,000,000	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.14667				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.54934				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.43332				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.09627				0.00	0	200,000,00
Total SBS67 SPOT										0.00	0	200,000,00
Total For SBS67										0.00	0	200,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	101.09642				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS69 On 02/12/2034 Spot Bond					0.00000	100.59139				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.39000	324.91743	1.39000	324.79249				0.00	0	783,600,00
Total SBSI11 SPOT										0.00	0	783,600,00
Total For SBSI11										0.00	0	783,600,00
SBSI14 On 07/12/2033 Spot Bond			4.83000	4.83000	4.83000	220.35163				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.69518				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.71901				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	101.96366				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	103.34224				0.00	0	130,000,00
Total SBT102 SPOT										0.00	0	130,000,00
Total For SBT102										0.00	0	130,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	103.62788				0.00	0	250,000,00
Total SBT103 SPOT										0.00	0	250,000,00
Total For SBT103										0.00	0	250,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	104.25428				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	21,000,000,00
Total SBT105 SPOT										0.00	0	21,000,000,00
Total For SBT105										0.00	0	21,000,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	103.49289				0.00	0	120,000,00
Total SBT201 SPOT										0.00	0	120,000,00
Total For SBT201										0.00	0	120,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	102.23904				0.00	0	
Total SBT202 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 SBT202										0.00	0	
SBT202 On 03/12/2023 Spot Bond			6.56500	111.24229	6.56500	111.22266				0.00	0	180,000,00
Total SBT203 SPOT										0.00	0	180,000,00
Total For SBT203										0.00	0	180,000,00
SBT203 On 16/04/2024 Spot Bond					0.00000	100.34693				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT204 On 31/01/2025 Spot Bond					0.00000	101.86133				0.00	0	140,000,00
Total SBT206 SPOT										0.00	0	140,000,00
Total For SBT206										0.00	0	140,000,00
SBT206 On 25/06/2025 Spot Bond					0.00000	106.25291				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT207 On 28/11/2025 Spot Bond					0.00000	101.60875				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	100.37066				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.25040				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.81577				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.84478				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.76500	104.97861	8.76500	99.51364				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.84634				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.93128				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.87686				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.86922				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.93026				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.85402				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.93026				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.91499				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.02176				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.39945				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.96077				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.95312				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.99500	106.68923	6.99500	106.66918				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
SNT04 On 27/06/2022 Spot Bond					0.00000	100.74572				0.00	0	1,400,000,00
Total SNT04 SPOT										0.00	0	1,400,000,00
Total For SNT04										0.00	0	1,400,000,00
SNT05 On 30/11/2025 Spot Bond					0.00000	100.66235				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.87233				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.08458				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.70015				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.66811				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.68413				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.25907				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.51750				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.35116				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.56016				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.38142				0.00	0	500,000,00
Total SPG008 SPOT										0.00	0	500,000,00

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 SPG008										0.00	0	500,000,00
SPG00: On 15/10/2024 Spot Bond					0.00000	100.16295				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	100.72354				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0: On 01/12/2021 Spot Bond					0.00000	100.53804				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07: On 15/05/2023 Spot Bond					0.00000	102.39407				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08: On 16/05/2024 Spot Bond					0.00000	100.16842				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01: On 31/01/2025 Spot Bond			3.66500	3.66500	3.66500	148.37117				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			7.80000	114.56548	7.80000	114.54154				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			9.34500	86.35426	9.34500	86.33247				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	98.02331				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	99.97188				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			6.59500	105.88651	6.59500	105.86775				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			4.88500	110.73064	4.88500	110.67775				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043 On 09/02/2027 Spot Bond					0.00000	99.68981				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044 On 30/04/2027 Spot Bond					0.00000	101.17053				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	100.53556				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN047 On 08/12/2023 Spot Bond			2.02000	2.02000	2.02000	320.69584				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	101.16598				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	101.03927				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 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	
SSN058 On 05/10/2022 Spot Bond					0.00000	100.07719				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/01/2025 Spot Bond			3.05000	3.05000	3.05000	151.27014				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.08500	5.08500	5.08500	107.90228				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			3.94000	3.94000	3.94000	108.13984				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 31/03/2028 Spot Bond			3.91100	3.91100	3.91100	198.26383				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.65720				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.64463				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.61369				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.41069				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.40082				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.97182				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.87624				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.33085				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	99.97124				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.72000				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.47090				0.00	0	
Total SSN082 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 SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.03733				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.75500	4.75500	4.75500	221.92678				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.20387				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	102.22456				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.53517				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.70838				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.54413				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.15000	89.69238	10.15000	89.66825				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.52585				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.37983				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			3.95600	95.78045	3.95600	197.74232				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			4.93500	90.93698	4.93500	218.16904				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 04/02/2022 Spot Bond					0.00000	100.92066				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN106 On 10/02/2023 Spot Bond					0.00000	100.87540				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN107 On 31/03/2024 Spot Bond					0.00000	100.21635				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN111 On 11/12/2021 Spot Bond					0.00000	100.35292				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN120 On 31/08/2024 Spot Bond					0.00000	100.50989				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN121 On 22/11/2021 Spot Bond					0.00000	100.69487				0.00	0	
Total SSN122 SPOT										0.00	0	
Total For SSN122										0.00	0	
SSN122 On 22/02/2022 Spot Bond					0.00000	100.67233				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN123 On 26/11/2021 Spot Bond					0.00000	100.60609				0.00	0	
Total SSN124 SPOT										0.00	0	
Total For SSN124										0.00	0	
SSN124 On 30/11/2021 Spot Bond					0.00000	100.54446				0.00	0	
Total SSN125 SPOT										0.00	0	
Total For SSN125										0.00	0	
SSN125 On 01/12/2021 Spot Bond					0.00000	100.52749				0.00	0	
Total SSN126 SPOT										0.00	0	
Total For SSN126										0.00	0	
SSN126 On 01/12/2021 Spot Bond					0.00000	100.52857				0.00	0	
Total SSN127 SPOT										0.00	0	
Total For SSN127										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN12 On 15/12/2021 Spot Bond					0.00000	100.34007				0.00	0	
Total SSN128 SPOT										0.00	0	
Total For SSN128										0.00	0	
SSN12 On 21/12/2021 Spot Bond					0.00000	100.25923				0.00	0	
Total SSN129 SPOT										0.00	0	
Total For SSN129										0.00	0	
SSN13 On 21/12/2021 Spot Bond					0.00000	100.26461				0.00	0	
Total SSN130 SPOT										0.00	0	
Total For SSN130										0.00	0	
SSN13 On 22/03/2022 Spot Bond					0.00000	100.25816				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13 On 04/01/2022 Spot Bond					0.00000	100.10075				0.00	0	
Total SSN132 SPOT										0.00	0	
Total For SSN132										0.00	0	
SSN13 On 03/01/2022 Spot Bond					0.00000	100.13994				0.00	0	
Total SSN133 SPOT										0.00	0	
Total For SSN133										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.39500	102.29711	8.39500	102.27400				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.72222				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.31500	104.08281	4.31500	104.07057				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.60935				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.67209				0.00	0	
Total T17A11 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 T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.70261				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	101.00590	7.21000	100.98645				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	101.14796				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.63480				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.29825				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.94845				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.55951				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.05434				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.38491				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.38326				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.73903				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.75758				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.24650				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	101.22309				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.63022				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	99.89774				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.09222				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.17889				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.18833				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	100.85657				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.31500	104.55459	4.31500	104.54228				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	100.82641				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14A On 21/11/2021 Spot Bond			4.30000	104.18405	4.30000	104.17184				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.84281				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.82570				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.78682				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.96662				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.95143				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.86680				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.30841				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.42778				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.35614				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.72203				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.79546				0.00	0	
Total TH15A3 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 TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.64980				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.69749				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.66812				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.75888				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.96239				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.00418				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.82157				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.12353				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.78956				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.99710				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.40523				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.07336				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A' On 21/08/2022 Spot Bond					0.00000	100.80340				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A' On 21/08/2024 Spot Bond					0.00000	100.59915				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A' On 21/08/2024 Spot Bond			8.49000	101.18183	8.49000	101.15898				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A' On 21/08/2022 Spot Bond					0.00000	100.90952				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A' On 21/08/2024 Spot Bond					0.00000	100.70950				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A' On 21/08/2022 Spot Bond					0.00000	100.67612				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A' On 21/08/2024 Spot Bond					0.00000	100.70549				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A' On 21/08/2024 Spot Bond			5.76000	100.80564	5.76000	100.79008				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B' On 21/08/2024 Spot Bond					0.00000	100.73486				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B' On 21/08/2024 Spot Bond					0.00000	100.78289				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B' On 21/08/2024 Spot Bond					0.00000	100.78555				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16C On 21/08/2024 Spot Bond					0.00000	100.77622				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.84023				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.82290				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.06269				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.17577				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.10926				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.76260				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.81056				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.05542				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.59103				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.38622				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.29500	103.27279	6.29500	103.25512				0.00	0	
Total TL24 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 TL24									0.00	0	
TL25 On 04/09/2024 Spot Bond			7.39500	106.56663	7.39500	106.54525			0.00	0	
Total TL25 SPOT									0.00	0	
Total For TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.44241			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.40484			0.00	0	
Total TL27 SPOT									0.00	0	
Total For TL27									0.00	0	
TL28 On 24/04/2025 Spot Bond			8.27500	107.35499	8.27500	107.33120			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.76515			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.34941			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.66054			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.91744			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.86500	112.12306	6.86500	112.10250		2,736,526,300,000.00	398,620,000	1,331,567,10	
Total TN23 SPOT								2,736,526,300,000.00	398,620,000	1,331,567,10	
Total For TN23								2,736,526,300,000.00	398,620,000	1,331,567,10	
TN23/R On 06/11/2023 Spot Bond			100.00000	32.00700	100.00000	31.93655		0.00	0	0	
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								0.00	0	0	
TN25 On 19/08/2025 Spot Bond			8.66500	104.05996	8.66500	104.03597		1,349,509,629,000.00	155,742,600	1,732,771,00	
Total TN25 SPOT								1,349,509,629,000.00	155,742,600	1,732,771,00	
Total For TN25								1,349,509,629,000.00	155,742,600	1,732,771,00	
TN25/R On 19/08/2025 Spot Bond			100.00000	14.67785	100.00000	14.64554		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 TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			9.62500	100.35329	9.62500	100.32765			1,128,756,475,000.00	117,273,400	18,612,326,30
Total TN27 SPOT									1,128,756,475,000.00	117,273,400	18,612,326,30
Total For TN27									1,128,756,475,000.00	117,273,400	18,612,326,30
TN27/R On 14/11/2027 Spot Bond			100.00000	13.06655	100.00000	13.03778			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.06500	96.91686	11.06500	96.88819			0.00	0	1,200,000,00
Total TN30 SPOT									0.00	0	1,200,000,00
Total For TN30									0.00	0	1,200,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	115.89902	8.00000	115.87405			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.22000	89.32112	12.22000	89.29201			0.00	0	2,380,000,00
Total TN40 SPOT									0.00	0	2,380,000,00
Total For TN40									0.00	0	2,380,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	100.08634	10.75000	100.05755			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	100.30566			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.30894			0.00	0	
Total TR5A21 SPOT									0.00	0	
Total For TR5A21									0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	100.30847	7.61000	102.33273			0.00	0	
Total TR5A31 SPOT									0.00	0	
Total For TR5A31									0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.26409			0.00	0	
Total TR5OM1 SPOT									0.00	0	
Total For TR5OM1									0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.05244			0.00	0	
Total TRA3A3 SPOT									0.00	0	
Total For TRA3A3									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA3A: On 14/11/2022 Spot Bond			6.30500	106.52173	6.30500	106.50376				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.82835				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.06762				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.32911				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	99.97358				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	99.97185				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.59500	105.95272	6.59500	105.93393				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	99.97358				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	99.97185				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	99.97694	8.62000	99.95390				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	97.51114				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.69361				0.00	0	
Total TRA4B2 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 TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.34926				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.44277				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP25€ On 29/11/2021 Spot Bond					0.00000	99.44438				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25€ On 14/02/2022 Spot Bond					0.00000	98.37413				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	97.95183				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25€ On 16/03/2022 Spot Bond					0.00000	97.84851				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25€ On 11/05/2022 Spot Bond					0.00000	97.18643				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP26€ On 16/09/2022 Spot Bond					0.00000	95.24787				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.78588				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.48338				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1' On 31/01/2025 Spot Bond					0.00000	102.32698				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC37 On 08/10/2021 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC378 SPOT										0.00	0	
Total For TWC378										0.00	0	
TWC37 On 14/10/2021 Spot Bond					0.00000	101.52134				0.00	0	
Total TWC379 SPOT										0.00	0	
Total For TWC379										0.00	0	
TWC38 On 20/10/2021 Spot Bond					0.00000	101.37592				0.00	0	
Total TWC380 SPOT										0.00	0	
Total For TWC380										0.00	0	
TWC38 On 28/10/2021 Spot Bond					0.00000	102.01678				0.00	0	
Total TWC381 SPOT										0.00	0	
Total For TWC381										0.00	0	
TWC38 On 05/11/2021 Spot Bond					0.00000	100.74372				0.00	0	
Total TWC382 SPOT										0.00	0	
Total For TWC382										0.00	0	
TWC38 On 22/11/2021 Spot Bond					0.00000	100.62827				0.00	0	
Total TWC383 SPOT										0.00	0	
Total For TWC383										0.00	0	
TWC38 On 26/11/2021 Spot Bond					0.00000	100.51608				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	100.28048				0.00	0	
Total TWC386 SPOT										0.00	0	
Total For TWC386										0.00	0	
TWC38 On 10/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			740,000,000,000,000.00	37,400,000,000	32,400,000,000	
Total TWC387 SPOT									10,000,000,000,000.00	37,400,000,000	32,400,000,000	
Total For TWC387									10,000,000,000,000.00	37,400,000,000	32,400,000,000	
UG26 On 09/03/2026 Spot Bond			10.24000	104.73157	10.24000	104.70267			0.00	0	0	
Total UG26 SPOT									0.00	0	0	
Total For UG26									0.00	0	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.81585			0.00	0	0	
Total UU1A01 SPOT									0.00	0	0	
Total For UU1A01									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
UU1A0' On 15/05/2026 Spot Bond					0.00000	100.91503				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.96079				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.15894				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.02048				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	99.85956				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.70095				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.79445				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.82493				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.63385				0.00	1,300,000,000	1,000,000,000
Total VKE17 SPOT										0.00	1,300,000,000	1,000,000,000
Total For VKE17										0.00	1,300,000,000	1,000,000,000
VKE18 On 27/08/2024 Spot Bond					0.00000	100.69512				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.36069				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.41e+0174,198,465,244,900	391,681,794,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
Total for SPOT :									1.41e+017	198,465,244,900	391,681,794,400
Total Futures									1.41e+017	198,465,287,281	391,682,818,800
Total Options									0.00	0	148,500
Grand Total:									1.41e+017	198,465,287,281	391,682,967,300