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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/06/2021

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	05/08/2021	Bond Future			11.20047	78.82456	11.31053	78.23429			0.00	0	35
ES33	On	04/11/2021	Bond Future			11.43730	75.90914	11.55177	75.31343			0.00	0	
ES33	On	03/02/2022	Bond Future			11.68503	76.78943	11.80435	76.18745			0.00	0	
ES33	On	05/05/2022	Bond Future			11.93622	73.92426	12.06063	73.31555			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/08/2021	Bond Future			11.69817	77.73701	11.81801	77.00812			0.00	0	4,71
ES42	On	04/11/2021	Bond Future			11.92142	74.32670	12.04633	73.59084			0.00	0	
ES42	On	03/02/2022	Bond Future			12.14731	75.18921	12.27757	74.44543			0.00	0	
ES42	On	05/05/2022	Bond Future			12.38438	71.82393	12.52051	71.07172			0.00	0	
Total ES42 Future												0.00	0	4,71
Total For ES42												0.00	0	4,71
I2025	On	05/08/2021	Bond Future			153.43955	153.43955	153.30922	153.30922			920,637.30	6	5,26
I2025	On	04/11/2021	Bond Future			155.14959	155.14959	155.01973	155.01973			0.00	0	
I2025	On	03/02/2022	Bond Future			155.41563	155.41563	155.28157	155.28157			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	05/05/2022	Bond Future			157.29645	157.29645	157.16150	157.16150			0.00	0	
Total I2025 Future												920,637.30	6	5,20
Total For I2025												920,637.30	6	5,20
I2029	On	05/08/2021	Bond Future			114.14360	114.14360	114.07838	114.07838			0.00	0	3,00
I2029	On	04/11/2021	Bond Future			114.24682	114.24682	114.18084	114.18084			0.00	0	
I2029	On	03/02/2022	Bond Future			115.59826	115.59826	115.53243	115.53243			0.00	0	
I2029	On	05/05/2022	Bond Future			115.80743	115.80743	115.73759	115.73759			0.00	0	
Total I2029 Future												0.00	0	3,00
Total For I2029												0.00	0	3,00
I2033	On	05/08/2021	Bond Future			108.16510	108.16510	107.98661	107.98661			0.00	0	9,00
I2033	On	04/11/2021	Bond Future			108.12199	108.12199	107.94177	107.94177			0.00	0	
I2033	On	03/02/2022	Bond Future			109.40095	109.40095	109.21943	109.21943			0.00	0	
I2033	On	05/05/2022	Bond Future			109.45623	109.45623	109.26939	109.26939			0.00	0	
Total I2033 Future												0.00	0	9,00
Total For I2033												0.00	0	9,00
I2038	On	05/08/2021	Bond Future			120.54740	120.54740	120.62728	120.62728			0.00	0	7,70
I2038	On	04/11/2021	Bond Future			121.89097	121.89097	121.97322	121.97322			0.00	0	
I2038	On	03/02/2022	Bond Future			121.56752	121.56752	121.64742	121.64742			0.00	0	
I2038	On	05/05/2022	Bond Future			123.03896	123.03896	123.12037	123.12037			0.00	0	
Total I2038 Future												0.00	0	7,70
Total For I2038												0.00	0	7,70
I2046	On	05/08/2021	Bond Future			111.32463	111.32463	111.82258	111.82258			0.00	0	18,00
I2046	On	04/11/2021	Bond Future			110.72871	110.72871	111.23137	111.23137			0.00	0	
I2046	On	03/02/2022	Bond Future			112.03861	112.03861	112.54822	112.54822			0.00	0	
I2046	On	05/05/2022	Bond Future			111.52529	111.52529	112.03566	112.03566			0.00	0	
Total I2046 Future												0.00	0	18,00
Total For I2046												0.00	0	18,00
I2050	On	05/08/2021	Bond Future			113.47540	113.47540	113.18556	113.18556			0.00	0	11,00
I2050	On	04/11/2021	Bond Future			114.73987	114.73987	114.44816	114.44816			0.00	0	
I2050	On	03/02/2022	Bond Future			114.13584	114.13584	113.83719	113.83719			0.00	0	
I2050	On	05/05/2022	Bond Future			115.51706	115.51706	115.21534	115.21534			0.00	0	
Total I2050 Future												0.00	0	11,00
Total For I2050												0.00	0	11,00
R186	On	05/08/2021	Bond Future			7.39870	114.96538	7.49243	114.52386		6.68	41,042,640.66	357	87,80
R186	On	04/11/2021	Bond Future			7.58040	116.21839	7.67976	115.77351		5.82	0.00	0	
R186	On	03/02/2022	Bond Future			7.76957	112.28315	7.87535	111.83406		5.73	0.00	0	
R186	On	05/05/2022	Bond Future			7.97402	113.61661	8.08708	113.16275		5.63	0.00	0	

Contract 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												41,042,640.66	357	87,83
R186	On	05/08/2021	Bond Future	8.62	Call			5,195.28000	5.19528	5,613,460	7.35	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			49.01000	0.04901	25,670	7.35	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,238.01000	5.23801	5,656,850	7.36	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			47.44000	0.04744	24,760	7.36	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,152.56000	5.15256	5,570,050	7.34	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			50.63000	0.05063	26,600	7.34	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			959.30000	0.95930	764,520	5.95	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			352.94000	0.35294	255,700	6.38	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.10	Call			2,803.48000	2.80348	3,054,930	5.95	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			946.14000	0.94614	752,710	5.95	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			2,833.94000	2.83394	3,086,990	5.96	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			932.87000	0.93287	741,040	5.96	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			2,772.90000	2.77290	3,023,000	5.95	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			1,885.73000	1.88573	2,089,000	5.83	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			1,483.60000	1.48360	1,241,990	5.83	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call			5,092.13000	5.09213	5,439,770	6.38	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			990.60000	0.99060	1,083,650	5.52	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,548.12000	3.54812	3,192,080	5.52	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,004.62000	1.00462	1,098,570	5.52	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,518.58000	3.51858	3,163,440	5.52	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,018.77000	1.01877	1,113,630	5.53	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,489.18000	3.48918	3,134,950	5.53	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			2,070.81000	2.07081	1,788,500	5.77	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,949.84000	2.94984	3,120,150	5.76	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			2,101.47000	2.10147	1,817,920	5.76	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			2,973.89000	2.97389	3,145,020	5.76	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			2,085.88000	2.08588	1,803,150	5.76	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,998.44000	2.99844	3,169,990	5.77	0.00	0	
Total R186 Option												0.00	0	30,35
Total For R186												41,042,640.66	357	118,18
R197	On	05/08/2021	Bond Future			321.62658	321.62658	321.48951	321.48951			0.00	0	1,12
R197	On	04/11/2021	Bond Future			325.21057	325.21057	325.07598	325.07598			0.00	0	
R197	On	03/02/2022	Bond Future			320.90774	320.90774	320.75790	320.75790			0.00	0	
R197	On	05/05/2022	Bond Future			324.79212	324.79212	324.64194	324.64194			0.00	0	
Total R197 Future												0.00	0	1,12
Total For R197												0.00	0	1,12
R202	On	05/08/2021	Bond Future			237.72860	237.72860	237.81474	237.81474			0.00	0	9,43
R202	On	04/11/2021	Bond Future			240.37785	240.37785	240.46761	240.46761			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R202	On	03/02/2022	Bond Future			238.89237	238.89237	238.97661	238.97661			0.00	0	
R202	On	05/05/2022	Bond Future			241.78342	241.78342	241.86988	241.86988			0.00	0	
Total R202 Future												0.00	0	9,43
Total For R202												0.00	0	9,43
R2023	On	05/08/2021	Bond Future			5.22749	107.16828	5.31994	107.02860		1.02	0.00	0	15,4
R2023	On	04/11/2021	Bond Future			5.38753	104.42906	5.49746	104.28919		1.13	0.00	0	
R2023	On	03/02/2022	Bond Future			5.57626	105.63960	5.71308	105.49901		1.03	0.00	0	
R2023	On	05/05/2022	Bond Future			5.81883	102.98341	5.99864	102.84167		0.91	0.00	0	
Total R2023 Future												0.00	0	15,41
R2023	On	05/08/2021	Bond Future	5.30	Call			158.84000	0.15884	222,010	1.10	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			188.94000	0.18894	112,430	1.10	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			166.07000	0.16607	231,270	1.10	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			181.07000	0.18107	106,590	1.10	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			151.82000	0.15182	212,970	1.10	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			197.03000	0.19703	118,500	1.10	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			45.39000	0.04539	63,970	1.06	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			808.77000	0.80877	687,480	1.06	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			47.39000	0.04739	65,750	1.06	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			797.93000	0.79793	676,420	1.06	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			49.30000	0.04930	67,590	1.05	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			787.00000	0.78700	665,420	1.05	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			745.31000	0.74531	632,690	0.94	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			87.22000	0.08722	115,370	0.94	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			760.93000	0.76093	648,490	0.94	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			89.75000	0.08975	117,950	0.94	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			753.10000	0.75310	640,710	0.94	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			92.33000	0.09233	120,300	0.94	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			517.38000	0.51738	592,160	0.96	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			272.71000	0.27271	205,750	0.96	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			506.54000	0.50654	580,430	0.96	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			277.56000	0.27756	209,710	0.96	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			511.95000	0.51195	586,290	0.96	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			275.12000	0.27512	207,720	0.96	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	15,41
R2030	On	05/08/2021	Bond Future			9.01666	94.30093	9.13598	93.63441		11.65	13,862,236.71	147	101,46
R2030	On	04/11/2021	Bond Future			9.20454	95.32932	9.32894	94.65676		10.66	0.00	0	
R2030	On	03/02/2022	Bond Future			9.40119	92.43014	9.53127	91.75065		10.43	0.00	0	
R2030	On	05/05/2022	Bond Future			9.60904	93.52825	9.74525	92.84115		10.24	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2030 Future												13,862,236.71	147	101,46	
R2030	On	05/08/2021	Bond Future	10.42	Call			6,889.48000	6.88948	7,519,160	13.02		0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put			88.16000	0.08816	51,320	13.02		0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Put			1,483.26000	1.48326	1,145,810	11.57		0.00	0	7,50
R2030	On	05/08/2021	Bond Future	8.50	Put			3,948.04000	3.94804	3,378,070	11.00		0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call			324.03000	0.32403	420,580	11.00		0.00	0	5,00
R2030	On	05/08/2021	Bond Future	9.50	Call			2,750.42000	2.75042	3,199,030	11.85		0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put			174.77000	0.17477	107,610	12.68		0.00	0	4,
R2030	On	05/08/2021	Bond Future	9.75	Call			3,779.26000	3.77926	4,298,130	12.14		0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put			443.89000	0.44389	296,240	12.14		0.00	0	4,
R2030	On	05/08/2021	Bond Future	8.83	Put			2,519.61000	2.51961	2,053,370	11.29		0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put			90.47000	0.09047	52,790	13.01		0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Call			1,561.17000	1.56117	1,890,240	11.57		0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put			120.02000	0.12002	71,880	12.88		0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			2,714.06000	2.71406	2,228,350	11.24		0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			707.40000	0.70740	888,210	11.24		0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put			8,455.38000	8.45538	7,796,840	10.80		0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put			754.22000	0.75422	536,310	11.85		0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Call			5,600.53000	5.60053	6,199,890	12.68		0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			1,046.65000	1.04665	1,296,220	11.41		0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put			835.46000	0.83546	602,210	11.81		0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			2,560.75000	2.56075	2,994,020	11.81		0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call			14,759.47000	14.75947	15,425,880	13.99		0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			798.12000	0.79812	998,400	11.29		0.00	0	4,
R2030	On	05/08/2021	Bond Future	10.30	Call			6,313.45000	6.31345	6,931,830	12.88		0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			6,937.62000	6.93762	7,568,140	13.03		0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			85.89000	0.08589	49,890	13.03		0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			6,841.34000	6.84134	7,470,180	13.01		0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			0.21000	0.00021	0,100	13.99		0.00	0	60
R2030	On	05/08/2021	Bond Future	7.70	Call			13.25000	0.01325	21,230	10.80		0.00	0	20
R2030	On	05/08/2021	Bond Future	8.95	Put			2,088.19000	2.08819	1,671,240	11.41		0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put			6,445.81000	6.44581	5,858,710	9.94		0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			515.42000	0.51542	600,880	9.94		0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			4,290.43000	4.29043	3,797,960	10.34		0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,218.88000	1.21888	1,398,970	10.34		0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			10,719.15000	10.71915	11,355,240	12.95		0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call			7,158.05000	7.15805	7,690,480	12.13		0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			631.14000	0.63114	491,010	12.13		0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			7,200.01000	7.20001	7,733,580	12.14		0.00	0	

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	10.61	Put			624.14000	0.62414	485,150	12.14	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			7,116.27000	7.11627	7,647,290	12.11	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			2,153.15000	2.15315	2,436,620	10.63	0.00	0	2
R2030	On	04/11/2021	Bond Future	11.26	Put			270.50000	0.27050	223,740	12.95	0.00	0	2
R2030	On	04/11/2021	Bond Future	9.90	Put			1,371.29000	1.37129	1,115,680	11.26	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			4,379.95000	4.37995	4,796,900	11.26	0.00	0	2
R2030	On	04/11/2021	Bond Future	9.20	Put			2,850.37000	2.85037	2,461,280	10.63	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			638.35000	0.63835	496,810	12.11	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			203.16000	0.20316	166,690	12.95	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.26	Call			9,952.28000	9.95228	10,578,080	12.95	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			1,043.98000	1.04398	853,840	11.77	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.78	Call			3,788.12000	3.78812	4,120,220	10.62	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			2,506.59000	2.50659	2,159,200	10.62	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			2,596.79000	2.59679	2,864,450	10.34	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			3,545.45000	3.54545	3,133,620	10.34	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put			7,021.62000	7.02162	6,456,210	9.77	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			834.41000	0.83441	948,490	9.77	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Call			2,823.31000	2.82331	3,107,860	10.39	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			3,299.40000	3.29940	2,904,460	10.39	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call			2,849.11000	2.84911	3,135,540	10.40	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			3,272.88000	3.27288	2,879,820	10.40	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			2,797.64000	2.79764	3,080,310	10.39	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Put			2,901.17000	2.90117	2,530,510	10.49	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			3,257.60000	3.25760	3,566,430	10.49	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put			5,160.35000	5.16035	4,652,980	10.02	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			1,529.15000	1.52915	1,701,270	10.02	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Call			7,582.96000	7.58296	8,072,310	11.77	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			3,326.08000	3.32608	2,929,260	10.39	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Call			4,140.89000	4.14089	4,478,460	10.35	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call			4,860.13000	4.86013	5,218,600	10.52	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			4,638.77000	4.63877	4,206,470	10.03	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put			7,795.24000	7.79524	7,260,490	9.64	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			1,094.97000	1.09497	1,247,320	9.64	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put			9,289.75000	9.28975	8,716,830	9.60	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			754.26000	0.75426	868,440	9.60	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	10.19	Put			2,662.04000	2.66204	2,333,410	10.52	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			3,120.39000	3.12039	2,770,860	10.35	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Call			4,891.13000	4.89113	5,250,430	10.52	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			2,644.41000	2.64441	2,316,610	10.52	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			4,922.20000	4.92220	5,282,330	10.53	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	Open Interest
R2030	On	05/05/2022	Bond Future	10.21	Put			2,626.88000	2.62688	2,299,910	10.53	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Put			6,148.96000	6.14896	5,641,550	9.76	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			1,722.78000	1.72278	1,902,470	9.76	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call			7,733.52000	7.73352	8,198,830	11.35	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			1,520.92000	1.52092	1,299,130	11.35	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.35	Call			2,626.55000	2.62655	2,881,350	10.03	0.00	0	
Total R2030 Option												0.00	0	29,24
Total For R2030												13,862,236.71	147	130,7
R2032	On	05/08/2021	Bond Future			9.72137	93.35739	9.79946	92.88192		13.15	0.00	0	120,36
R2032	On	04/11/2021	Bond Future			9.91679	90.23028	9.99793	89.75082		12.88	0.00	0	2
R2032	On	03/02/2022	Bond Future			10.11723	91.27673	10.20170	90.79248		12.32	0.00	0	
R2032	On	05/05/2022	Bond Future			10.32459	88.21429	10.41265	87.72477		12.58	0.00	0	
Total R2032 Future												0.00	0	120,36
R2032	On	05/08/2021	Bond Future	11.36	Call			8,896.27000	8.89627	9,348,020	15.42	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			65.17000	0.06517	41,450	15.42	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			8,947.37000	8.94737	9,399,620	15.43	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			63.58000	0.06358	40,360	15.43	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			8,845.14000	8.84514	9,296,420	15.40	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			66.78000	0.06678	42,590	15.40	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			9,850.20000	9.85020	10,240,770	15.34	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			496.13000	0.49613	407,240	15.34	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			9,759.25000	9.75925	10,148,230	15.31	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			2,363.24000	2.36324	2,530,190	12.72	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			14,759.83000	14.75983	15,227,450	15.80	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			506.52000	0.50652	416,040	15.31	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			94.61000	0.09461	82,770	15.80	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call			9,804.67000	9.80467	10,194,500	15.32	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			501.25000	0.50125	411,620	15.32	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			5,255.89000	5.25589	4,846,160	12.10	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,203.63000	1.20363	1,273,360	12.10	0.00	0	70
R2032	On	04/11/2021	Bond Future	9.83	Put			3,359.41000	3.35941	3,046,900	12.72	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			1,991.76000	1.99176	1,775,170	13.03	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			4,001.16000	4.00116	4,219,460	12.40	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			3,159.55000	3.15955	2,893,600	12.40	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			5,598.02000	5.59802	5,221,090	11.72	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			2,489.46000	2.48946	2,242,390	12.68	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.14	Call			3,363.22000	3.36322	3,559,130	12.23	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			3,716.58000	3.71658	3,428,240	12.23	0.00	0	5
R2032	On	03/02/2022	Bond Future	9.14	Put			7,476.39000	7.47639	7,064,380	11.33	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	Op Intere
R2032	On	03/02/2022	Bond Future	9.62	Call		2,036.86000	2.03686	2,150,390	11.76	0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.95	Call		6,129.82000	6.12982	6,397,480	13.03	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		2,923.82000	2.92382	2,663,760	12.47	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.81	Call		2,482.68000	2.48268	2,627,460	11.95	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		4,758.66000	4.75866	4,419,190	11.95	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		8,619.62000	8.61962	8,205,530	11.23	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call		1,948.82000	1.94882	2,056,140	11.72	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.66	Call		5,055.65000	5.05565	5,292,830	12.68	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		2,969.71000	2.96971	2,708,530	12.46	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		4,293.77000	4.29377	4,517,270	12.46	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		2,946.68000	2.94668	2,685,930	12.46	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		4,227.99000	4.22799	4,450,360	12.45	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		1,121.58000	1.12158	1,193,820	11.33	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.45	Call		4,326.83000	4.32683	4,551,020	12.47	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Call		4,597.20000	4.59720	4,826,180	12.54	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		2,748.57000	2.74857	2,493,300	12.54	0.00	0	2'
R2032	On	03/02/2022	Bond Future	9.62	Put		5,445.25000	5.44525	5,074,530	11.76	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		2,992.89000	2.99289	2,731,010	12.45	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		808.21000	0.80821	878,370	11.23	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call		4,260.83000	4.26083	4,483,900	12.46	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Call		6,830.05000	6.83005	7,114,970	13.26	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put		1,735.98000	1.73598	1,536,650	13.26	0.00	0	2'
R2032	On	05/05/2022	Bond Future	11.03	Put		2,767.85000	2.76785	2,528,570	13.00	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		6,133.40000	6.13340	6,384,640	13.02	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		2,750.22000	2.75022	2,511,940	13.02	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		6,063.69000	6.06369	6,312,910	12.99	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		2,785.60000	2.78560	2,545,300	12.99	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		6,098.51000	6.09851	6,348,750	13.00	0.00	0	
Total R2032 Option											0.00	0	4,81
Total For R2032											0.00	0	125,20
R2035	On	05/08/2021	Bond Future			10.30179	93.64354	10.42581	92.82079	14.47	39,611,217.42	423	83,1'
R2035	On	04/11/2021	Bond Future			10.49824	90.18968	10.62703	89.35918	14.29	0.00	0	
R2035	On	03/02/2022	Bond Future			10.70290	91.23538	10.83696	90.39598	13.72	0.00	0	
R2035	On	05/05/2022	Bond Future			10.90610	87.84085	11.04559	86.99190	14.13	0.00	0	
Total R2035 Future											39,611,217.42	423	83,11
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	0,000	12.99	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		45,386.48000	45.38648	44,563,730	12.99	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		313.42000	0.31342	194,070	15.92	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		3,250.62000	3.25062	3,774,960	14.81	0.00	0	

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	05/08/2021	Bond Future	10.77	Put			1,023.59000	1.02359	725,180	14.81	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put			3,532.37000	3.53237	2,898,610	13.77	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call			0.00000	0.00000	0,000	12.99	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put			45,269.90000	45.26990	44,447,150	12.99	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call			0.00000	0.00000	0,000	12.99	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call			799.02000	0.79902	988,010	13.77	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.29	Put			45,503.19000	45.50319	44,680,440	12.99	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Call			6,233.11000	6.23311	6,936,510	15.92	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put			5,072.02000	5.07202	4,394,090	13.46	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call			1,736.07000	1.73607	1,888,640	13.46	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put			3,214.34000	3.21434	2,693,670	14.15	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call			3,169.30000	3.16930	3,479,130	14.15	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			17,482.73000	17.48273	18,297,790	17.60	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Call			7,875.10000	7.87510	8,413,280	15.80	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			1,089.10000	1.08910	796,780	15.80	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call			4,911.73000	4.91173	5,298,300	14.67	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			2,078.42000	2.07842	1,634,490	14.67	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put			4,605.34000	4.60534	3,968,860	13.65	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			1,712.35000	1.71235	1,861,340	13.45	0.00	0	30
R2035	On	04/11/2021	Bond Future	12.52	Call			11,477.47000	11.47747	12,190,960	17.19	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			474.19000	0.47419	357,180	17.19	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			11,523.79000	11.52379	12,239,950	17.21	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put			467.90000	0.46790	353,560	17.21	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			11,431.16000	11.43116	12,141,950	17.17	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			68.02000	0.06802	52,580	17.60	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.20	Put			1,851.90000	1.85190	1,434,240	14.85	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.60	Call			3,101.84000	3.10184	3,407,610	14.13	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			3,275.21000	3.27521	2,750,480	14.13	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.11	Put			5,115.91000	5.11591	4,434,400	13.45	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			480.55000	0.48055	360,840	17.17	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			2,008.40000	2.00840	2,202,420	13.65	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.20	Call			5,413.56000	5.41356	5,826,400	14.85	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			2,875.49000	2.87549	2,477,270	14.27	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			6,027.42000	6.02742	5,440,490	13.25	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			2,330.21000	2.33021	2,582,680	13.25	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.73	Call			7,383.04000	7.38304	7,899,980	14.93	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			3,447.05000	3.44705	3,015,540	13.97	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.10	Put			6,717.07000	6.71707	6,087,930	13.06	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			1,954.57000	1.95457	2,164,830	13.06	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.39	Call			5,996.63000	5.99663	6,459,290	14.44	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	11.88	Put		1,867.48000	1.86748	1,569,340	15.17	0.00	0	1,86
R2035	On	03/02/2022	Bond Future	11.28	Call		5,568.24000	5.56824	6,009,420	14.27	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put		4,560.42000	4.56042	4,070,420	13.63	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put		8,680.07000	8.68007	7,973,450	12.61	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		1,174.80000	1.17480	1,307,580	12.61	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call		5,376.96000	5.37696	5,809,750	14.21	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put		2,077.95000	2.07795	1,755,490	14.93	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.03	Call		4,635.48000	4.63548	5,043,370	13.97	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		5,415.14000	5.41514	5,849,140	14.22	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		2,960.49000	2.96049	2,555,090	14.22	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		5,339.14000	5.33914	5,770,440	14.20	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put		3,003.90000	3.00390	2,595,800	14.20	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		2,654.14000	2.65414	2,277,400	14.44	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call		3,386.57000	3.38657	3,735,970	13.63	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Call		4,707.76000	4.70776	5,118,430	14.00	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put		3,397.55000	3.39755	2,968,820	14.00	0.00	0	1,68
R2035	On	03/02/2022	Bond Future	10.35	Put		5,660.37000	5.66037	5,097,350	13.34	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call		2,554.61000	2.55461	2,830,990	13.34	0.00	0	1,68
R2035	On	03/02/2022	Bond Future	11.88	Call		8,016.97000	8.01697	8,558,230	15.17	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		2,981.98000	2.98198	2,575,370	14.21	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		3,214.62000	3.21462	2,833,950	14.75	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		6,737.85000	6.73785	7,207,750	14.76	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		3,195.17000	3.19517	2,816,120	14.76	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call		6,663.37000	6.66337	7,129,720	14.74	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		3,234.49000	3.23449	2,851,890	14.74	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		6,700.43000	6.70043	7,168,710	14.75	0.00	0	
Total R2035 Option											0.00	0	13,18
Total For R2035											39,611,217.42	423	96,30
R2037	On	05/08/2021	Bond Future			10.53150	84.90063	10.65050	84.11155	15.85	20,121,449.31	237	126,55
R2037	On	04/11/2021	Bond Future			10.71895	85.82660	10.84235	85.02999	14.89	0.00	0	
R2037	On	03/02/2022	Bond Future			10.91411	82.56713	11.04237	81.76205	15.04	0.00	0	
R2037	On	05/05/2022	Bond Future			11.11572	83.54829	11.24909	82.73410	14.78	0.00	0	
Total R2037 Future											20,121,449.31	237	126,55
R2037	On	05/08/2021	Bond Future	12.27	Call		9,792.28000	9.79228	10,545,180	18.56	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		71.24000	0.07124	35,060	18.56	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		9,845.29000	9.84529	10,598,840	18.57	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		69.67000	0.06967	34,140	18.57	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		9,739.23000	9.73923	10,491,480	18.54	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		72.84000	0.07284	36,010	18.54	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	04/11/2021	Bond Future	12.81	Put		436.35000	0.43635	354,500	18.42	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		5,703.73000	5.70373	6,178,250	16.02	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.82	Call		11,776.73000	11.77673	12,492,380	18.42	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		430.57000	0.43057	349,610	18.42	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		11,822.21000	11.82221	12,538,740	18.42	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		424.86000	0.42486	344,780	18.42	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		11,731.27000	11.73127	12,446,030	18.42	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		9,390.39000	9.39039	10,003,050	17.56	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		786.18000	0.78618	602,230	17.56	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		1,703.68000	1.70368	1,381,590	16.02	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		5,388.86000	5.38886	5,799,340	15.55	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		2,906.83000	2.90683	2,512,230	15.55	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		5,427.13000	5.42713	5,838,610	15.57	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		2,885.64000	2.88564	2,492,040	15.57	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		5,465.24000	5.46524	5,877,960	15.58	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		2,864.36000	2.86436	2,472,000	15.58	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		3,236.21000	3.23621	2,848,010	15.35	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		6,624.51000	6.62451	7,052,110	15.36	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		3,216.61000	3.21661	2,830,020	15.36	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		6,661.78000	6.66178	7,090,990	15.38	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		3,197.12000	3.19712	2,812,140	15.38	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		6,587.29000	6.58729	7,013,280	15.35	0.00	0	
Total R2037 Option											0.00	0	1,20
Total For R2037											20,121,449.31	237	127,75
R2040	On	05/08/2021	Bond Future			10.66427	86.94674	10.77293	86.17480	16.44	106,509,756.50	1,225	85,66
R2040	On	04/11/2021	Bond Future			10.84719	87.89508	10.95987	87.11586	15.45	0.00	0	
R2040	On	03/02/2022	Bond Future			11.03752	84.40931	11.15465	83.62184	15.65	0.00	0	
R2040	On	05/05/2022	Bond Future			11.23358	85.41246	11.35539	84.61608	15.35	0.00	0	
Total R2040 Future											106,509,756.50	1,225	85,66
R2040	On	05/08/2021	Bond Future	12.48	Call		10,890.83000	10.89083	11,622,230	19.60	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		73.27000	0.07327	32,730	19.60	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		10,946.07000	10.94607	11,678,150	19.62	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		493.09000	0.49309	317,920	17.99	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		5,708.96000	5.70896	6,305,730	17.99	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		22,299.39000	22.29939	23,071,310	20.03	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		71.75000	0.07175	31,890	19.62	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		10,835.55000	10.83555	11,566,250	19.59	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		0.02000	0.00002	0,000	20.03	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.47	Put		74.82000	0.07482	33,580	19.59	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	05/08/2021	Bond Future	11.05	Put			1,251.96000	1.25196	918,880	16.90	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call			3,171.81000	3.17181	3,610,670	16.90	0.00	0	96
R2040	On	04/11/2021	Bond Future	12.91	Call			12,361.91000	12.36191	13,029,970	18.98	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put			492.22000	0.49222	381,060	18.98	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call			12,267.07000	12.26707	12,929,680	18.94	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put			505.13000	0.50513	388,520	18.94	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call			12,314.49000	12.31449	12,979,840	18.96	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put			498.64000	0.49864	384,770	18.96	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put			3,004.56000	3.00456	2,606,390	16.02	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call			5,809.31000	5.80931	6,199,600	16.03	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put			2,982.38000	2.98238	2,585,200	16.03	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call			5,727.33000	5.72733	6,115,390	16.00	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put			3,026.90000	3.02690	2,627,490	16.00	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call			5,768.28000	5.76828	6,157,580	16.02	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put			1,854.94000	1.85494	1,584,360	17.86	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call			7,010.29000	7.01029	7,391,900	16.08	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put			3,533.05000	3.53305	3,118,280	16.08	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call			7,049.74000	7.04974	7,432,680	16.10	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put			3,511.97000	3.51197	3,098,530	16.10	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call			6,970.90000	6.97090	7,350,870	16.07	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put			12,205.30000	12.20530	11,495,340	14.18	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call			1,210.66000	1.21066	1,297,080	14.18	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put			8,014.04000	8.01404	7,407,880	14.72	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call			2,658.32000	2.65832	2,848,540	14.72	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call			11,725.99000	11.72599	12,251,790	17.86	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put			3,554.27000	3.55427	3,137,860	16.07	0.00	0	
Total R2040 Option												0.00	0	6,30
Total For R2040												106,509,756.50	1,225	91,96
R2044	On	05/08/2021	Bond Future			10.68960	83.85834	10.81324	82.96466		17.11	16,268,517.96	194	59,58
R2044	On	04/11/2021	Bond Future			10.86322	84.77298	10.99146	83.87061		16.08	0.00	0	
R2044	On	03/02/2022	Bond Future			11.04356	81.37619	11.17687	80.46413		16.28	0.00	0	
R2044	On	05/05/2022	Bond Future			11.22892	82.34334	11.36756	81.42085		15.97	0.00	0	
Total R2044 Future												16,268,517.96	194	59,58
R2044	On	05/08/2021	Bond Future	12.60	Call			11,369.98000	11.36998	12,223,300	20.64	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put			65.78000	0.06578	25,420	20.64	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call			11,423.94000	11.42394	12,278,340	20.66	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put			64.05000	0.06405	24,770	20.66	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call			11,315.98000	11.31598	12,168,200	20.62	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put			67.55000	0.06755	26,090	20.62	0.00	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	12.91	Call		12,253.30000	12.25330	13,016,560	19.78	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		525.23000	0.52523	386,120	19.78	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		12,159.74000	12.15974	12,916,930	19.74	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		538.70000	0.53870	393,520	19.74	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		12,206.52000	12.20652	12,966,720	19.76	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		531.93000	0.53193	389,760	19.76	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		3,027.41000	3.02741	2,569,260	16.71	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		5,852.57000	5.85257	6,307,600	16.72	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		3,004.97000	3.00497	2,547,940	16.72	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		5,769.91000	5.76991	6,222,470	16.69	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		3,050.02000	3.05002	2,590,520	16.69	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		5,811.20000	5.81120	6,265,110	16.71	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		6,943.65000	6.94365	7,501,720	16.76	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		3,439.65000	3.43965	3,075,230	16.76	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		6,983.59000	6.98359	7,543,080	16.77	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		3,418.60000	3.41860	3,055,600	16.77	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		6,903.76000	6.90376	7,460,400	16.74	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		3,460.84000	3.46084	3,094,990	16.74	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											16,268,517.96	194	59,58
R2048	On	05/08/2021	Bond Future			10.60898	87.49157	10.72190	86.64547	16.69	18,548,212.84	212	171,1'
R2048	On	04/11/2021	Bond Future			10.77855	84.03370	10.89576	83.17944	16.50	0.00	0	
R2048	On	03/02/2022	Bond Future			10.95420	85.00800	11.07611	84.14461	15.84	0.00	0	
R2048	On	05/05/2022	Bond Future			11.12718	81.60266	11.25391	80.72948	16.38	0.00	0	
Total R2048 Future											18,548,212.84	212	171,11
R2048	On	05/08/2021	Bond Future	12.51	Call		11,688.82000	11.68882	12,487,070	20.00	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		72.15000	0.07215	24,300	20.00	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		11,743.61000	11.74361	12,543,090	20.01	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put		874.17000	0.87417	580,080	17.48	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call		4,295.69000	4.29569	4,847,700	17.48	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Put		2,989.83000	2.98983	2,407,700	16.32	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Put		1,511.07000	1.51107	1,106,730	16.91	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		2,815.47000	2.81547	3,257,230	16.91	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.60	Put		2,542.42000	2.54242	2,007,560	16.47	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		74.01000	0.07401	24,940	19.98	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put		6,004.75000	6.00475	5,210,290	15.31	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		324.52000	0.32452	376,160	15.31	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		70.30000	0.07030	23,680	20.01	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		11,633.95000	11.63395	12,430,980	19.98	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	05/08/2021	Bond Future	10.60	Call		1,628.39000	1.62839	1,939,630	16.47	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Call		1,312.74000	1.31274	1,576,710	16.32	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put		4,047.74000	4.04774	3,359,460	15.90	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		807.73000	0.80773	965,550	15.90	0.00	0	1,30
R2048	On	04/11/2021	Bond Future	12.83	Call		12,637.30000	12.63730	13,334,060	20.15	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		524.25000	0.52425	366,750	20.15	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Put		10,796.39000	10.79639	9,966,750	14.68	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Call		410.88000	0.41088	435,500	14.68	0.00	0	1,20
R2048	On	04/11/2021	Bond Future	12.84	Call		12,684.81000	12.68481	13,384,650	20.17	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		517.65000	0.51765	363,230	20.17	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		12,732.30000	12.73230	13,435,140	20.19	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		511.11000	0.51111	359,690	20.19	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Put		6,061.61000	6.06161	5,343,260	15.37	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		1,552.00000	1.55200	1,687,910	15.37	0.00	0	1,20
R2048	On	03/02/2022	Bond Future	11.49	Put		3,173.32000	3.17332	2,693,070	16.46	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		5,902.19000	5.90219	6,283,280	16.43	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		3,220.08000	3.22008	2,737,780	16.43	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		5,944.87000	5.94487	6,326,990	16.44	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		3,196.73000	3.19673	2,715,460	16.44	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		5,987.38000	5.98738	6,370,520	16.46	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		7,184.72000	7.18472	7,584,500	17.02	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		3,544.50000	3.54450	3,071,100	17.02	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		7,102.59000	7.10259	7,499,450	16.99	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		3,588.11000	3.58811	3,111,790	16.99	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		7,143.63000	7.14363	7,542,090	17.01	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		3,566.24000	3.56624	3,091,520	17.01	0.00	0	
Total R2048 Option											0.00	0	5,00
Total For R2048											18,548,212.84	212	176,11
R209	On	05/08/2021	Bond Future			10.22028	72.43989	10.32798	71.81368	15.95	0.00	0	28,70
R209	On	04/11/2021	Bond Future			10.39241	70.08954	10.50382	69.45746	15.71	0.00	0	4,70
R209	On	03/02/2022	Bond Future			10.56740	70.90243	10.68280	70.26357	15.14	0.00	0	
R209	On	05/05/2022	Bond Future			10.74644	68.60315	10.86606	67.95710	15.57	0.00	0	
Total R209 Future											0.00	0	33,51
R209	On	05/08/2021	Bond Future	11.80	Call		7,894.40000	7.89440	8,482,550	18.70	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		82.79000	0.08279	44,730	18.70	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		7,941.17000	7.94117	8,530,020	18.72	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		80.93000	0.08093	43,570	18.72	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		7,847.62000	7.84762	8,435,070	18.69	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		84.70000	0.08470	45,940	18.69	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R209	On	04/11/2021	Bond Future	9.50	Call		613.68000	0.61368	666,610	14.11		0.00	0	6,00
R209	On	04/11/2021	Bond Future	12.18	Call		9,089.70000	9.08970	9,605,800	18.77		0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		498.53000	0.49853	382,550	18.77		0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		9,131.21000	9.13121	9,648,270	18.79		0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		2,686.60000	2.68660	2,965,460	15.71		0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		493.56000	0.49356	378,540	18.79		0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		9,048.10000	9.04810	9,563,330	18.75		0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		503.46000	0.50346	386,610	18.75		0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		2,708.14000	2.70814	2,354,920	15.71		0.00	0	9,40
R209	On	04/11/2021	Bond Future	9.50	Put		6,617.63000	6.61763	6,038,480	14.11		0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Call		1,443.65000	1.44365	1,602,150	15.04		0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put		4,368.69000	4.36869	3,895,110	15.04		0.00	0	3,10
R209	On	04/11/2021	Bond Future	12.00	Call		8,342.13000	8.34213	8,840,460	18.41		0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		596.61000	0.59661	462,860	18.41		0.00	0	9,00
R209	On	03/02/2022	Bond Future	11.03	Put		2,568.27000	2.56827	2,256,060	15.43		0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		4,473.43000	4.47343	4,801,070	15.44		0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		2,548.59000	2.54859	2,237,370	15.44		0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		4,407.02000	4.40702	4,732,890	15.42		0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		2,587.89000	2.58789	2,274,900	15.42		0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		4,440.28000	4.44028	4,766,930	15.43		0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		5,772.30000	5.77230	6,114,680	16.33		0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		2,790.70000	2.79070	2,487,030	16.33		0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		5,805.24000	5.80524	6,148,670	16.35		0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		2,773.37000	2.77337	2,470,750	16.35		0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		5,739.67000	5.73967	6,080,500	16.32		0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		2,808.39000	2.80839	2,503,170	16.32		0.00	0	
Total R209 Option											0.00	0	27,50	
Total For R209											0.00	0	61,01	
R210	On	05/08/2021	Bond Future			210.42554	210.42554	210.05177	210.05177			0.00	0	1,40
R210	On	04/11/2021	Bond Future			209.98651	209.98651	209.60744	209.60744			0.00	0	
R210	On	03/02/2022	Bond Future			212.47061	212.47061	212.08881	212.08881			0.00	0	
R210	On	05/05/2022	Bond Future			212.20796	212.20796	211.81381	211.81381			0.00	0	
Total R210 Future											0.00	0	1,40	
Total For R210											0.00	0	1,40	
R212	On	05/08/2021	Bond Future			172.85820	172.85820	172.79375	172.79375			0.00	0	2,20
R212	On	04/11/2021	Bond Future			174.78475	174.78475	174.72174	174.72174			0.00	0	
Total R212 Future											0.00	0	2,20	
Total For R212											0.00	0	2,20	
R213	On	05/08/2021	Bond Future			9.36198	88.40820	9.46530	87.83050		12.59	0.00	0	9,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	04/11/2021			9.54939	85.84267	9.65680	85.25972		12.31	0.00	0	
R213	On	03/02/2022			9.74491	86.83779	9.85685	86.24883		11.67	0.00	0	
R213	On	05/05/2022			9.94057	84.33689	10.05725	83.74136		11.78	0.00	0	
Total R213 Future											0.00	0	9,05
R213	On	05/08/2021	10.85	Call			7,352.29000	7.35229	7,899,630	14.40	0.00	0	
R213	On	05/08/2021	10.85	Put			78.77000	0.07877	48,410	14.40	0.00	0	
R213	On	05/08/2021	10.86	Call			7,399.83000	7.39983	7,947,810	14.42	0.00	0	
R213	On	05/08/2021	10.86	Put			76.81000	0.07681	47,090	14.42	0.00	0	
R213	On	05/08/2021	10.14	Put			419.69000	0.41969	292,030	13.41	0.00	0	
R213	On	05/08/2021	9.34	Put			1,920.37000	1.92037	1,568,990	12.44	0.00	0	
R213	On	05/08/2021	10.84	Call			7,304.78000	7.30478	7,851,440	14.39	0.00	0	
R213	On	05/08/2021	9.34	Call			1,219.11000	1.21911	1,445,430	12.44	0.00	0	
R213	On	05/08/2021	10.84	Put			80.80000	0.08080	49,760	14.39	0.00	0	
R213	On	05/08/2021	10.78	Call			7,019.80000	7.01980	7,562,190	14.32	0.00	0	
R213	On	05/08/2021	10.78	Put			93.94000	0.09394	58,630	14.32	0.00	0	
R213	On	05/08/2021	10.14	Call			4,070.11000	4.07011	4,520,150	13.41	0.00	0	
R213	On	04/11/2021	11.11	Put			545.72000	0.54572	435,110	14.05	0.00	0	
R213	On	04/11/2021	11.09	Call			7,860.01000	7.86001	8,330,250	14.02	0.00	0	
R213	On	04/11/2021	11.09	Put			557.89000	0.55789	445,180	14.02	0.00	0	
R213	On	04/11/2021	11.10	Call			7,901.87000	7.90187	8,373,120	14.03	0.00	0	
R213	On	04/11/2021	11.10	Put			551.77000	0.55177	440,070	14.03	0.00	0	
R213	On	04/11/2021	11.11	Call			7,943.77000	7.94377	8,416,110	14.05	0.00	0	
R213	On	03/02/2022	10.60	Put			1,818.47000	1.81847	1,575,350	12.49	0.00	0	4
R213	On	03/02/2022	10.00	Call			3,633.54000	3.63354	3,905,920	11.84	0.00	0	
R213	On	03/02/2022	10.00	Put			2,888.12000	2.88812	2,571,540	11.84	0.00	0	4
R213	On	03/02/2022	9.22	Put			5,164.26000	5.16426	4,735,500	11.27	0.00	0	
R213	On	03/02/2022	10.25	Put			2,385.57000	2.38557	2,093,820	12.08	0.00	0	10
R213	On	03/02/2022	9.76	Call			2,962.80000	2.96280	3,213,560	11.68	0.00	0	
R213	On	03/02/2022	9.76	Put			3,472.06000	3.47206	3,133,860	11.68	0.00	0	10
R213	On	03/02/2022	8.80	Put			6,818.24000	6.81824	6,325,330	10.90	0.00	0	
R213	On	03/02/2022	9.15	Call			1,608.39000	1.60839	1,756,280	11.21	0.00	0	2
R213	On	03/02/2022	10.60	Call			5,595.94000	5.59594	5,941,780	12.49	0.00	0	
R213	On	03/02/2022	10.15	Put			2,576.27000	2.57627	2,274,670	11.98	0.00	0	20
R213	On	03/02/2022	9.58	Call			2,514.80000	2.51480	2,736,160	11.55	0.00	0	
R213	On	03/02/2022	9.58	Put			3,981.25000	3.98125	3,613,650	11.55	0.00	0	20
R213	On	03/02/2022	8.63	Put			7,573.45000	7.57345	7,075,740	10.83	0.00	0	
R213	On	03/02/2022	9.22	Call			1,740.82000	1.74082	1,901,020	11.27	0.00	0	4
R213	On	03/02/2022	10.25	Call			4,412.24000	4.41224	4,709,450	12.08	0.00	0	
R213	On	03/02/2022	9.97	Put			2,956.47000	2.95647	2,637,120	11.82	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	9.98	Call		3,575.33000	3.57533	3,845,950	11.83		0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		2,933.54000	2.93354	2,615,200	11.83		0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		3,517.28000	3.51728	3,786,150	11.81		0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		1,037.71000	1.03771	1,133,760	10.90		0.00	0	10
R213	On	03/02/2022	Bond Future	10.15	Call		4,093.55000	4.09355	4,380,910	11.98		0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Call		4,156.50000	4.15650	4,445,830	12.00		0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put		2,537.01000	2.53701	2,237,380	12.00		0.00	0	20
R213	On	03/02/2022	Bond Future	9.15	Put		5,419.08000	5.41908	4,978,010	11.21		0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		2,979.28000	2.97928	2,659,190	11.81		0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		815.57000	0.81557	906,820	10.83		0.00	0	20
R213	On	03/02/2022	Bond Future	9.97	Call		3,546.39000	3.54639	3,816,000	11.82		0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Call		5,844.56000	5.84456	6,198,060	12.58		0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put		1,722.83000	1.72283	1,487,370	12.58		0.00	0	20
R213	On	05/05/2022	Bond Future	10.64	Put		2,544.44000	2.54444	2,274,610	12.29		0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		5,470.04000	5.47004	5,796,950	12.30		0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		2,528.12000	2.52812	2,259,500	12.30		0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		5,406.05000	5.40605	5,730,540	12.28		0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		2,561.16000	2.56116	2,290,120	12.28		0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		5,437.87000	5.43787	5,763,570	12.29		0.00	0	
Total R213 Option												0.00	0	2,80
Total For R213												0.00	0	11,90
R214	On	05/08/2021	Bond Future			10.60428	69.31632	10.72216	68.61867	16.97		0.00	0	17,80
R214	On	04/11/2021	Bond Future			10.77457	66.79473	10.89661	66.09035	16.78		0.00	0	
R214	On	03/02/2022	Bond Future			10.95064	67.56914	11.07723	66.85719	16.14		0.00	0	
R214	On	05/05/2022	Bond Future			11.12406	65.09189	11.25531	64.37178	16.66		0.00	0	
Total R214 Future												0.00	0	17,80
R214	On	05/08/2021	Bond Future	12.02	Call		7,106.20000	7.10620	7,737,070	19.49		0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		137.02000	0.13702	70,240	19.49		0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		7,152.42000	7.15242	7,784,340	19.50		0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		134.22000	0.13422	68,490	19.50		0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		7,059.97000	7.05997	7,689,800	19.47		0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		139.87000	0.13987	72,050	19.47		0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		8,641.09000	8.64109	9,188,250	19.63		0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		588.37000	0.58837	431,150	19.63		0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		8,681.90000	8.68190	9,230,090	19.66		0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		582.95000	0.58295	426,760	19.66		0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		8,722.60000	8.72260	9,271,910	19.68		0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		577.49000	0.57749	422,420	19.68		0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		2,718.00000	2.71800	2,337,400	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 Intere
R214	On	03/02/2022	Bond Future	11.39	Call		4,465.28000	4.46528	4,794,590	16.62	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		2,758.32000	2.75832	2,375,680	16.62	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		4,498.33000	4.49833	4,828,850	16.63	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		2,737.99000	2.73799	2,356,560	16.63	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		4,531.65000	4.53165	4,863,000	16.65	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		5,573.23000	5.57323	5,921,130	17.20	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		2,971.15000	2.97115	2,598,940	17.20	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		5,508.21000	5.50821	5,854,860	17.18	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		3,008.00000	3.00800	2,634,540	17.18	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		5,540.59000	5.54059	5,887,860	17.19	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		2,989.41000	2.98941	2,616,570	17.19	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	17,88
Total for Bond											256,884,668.70	2,801	1,105,61
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total E170 Future											0.00	0	
Total For E170											0.00	0	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33A Future											0.00	0	
Total For ES33A											0.00	0	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES42 Future											0.00	0	

Contract 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 ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	

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 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 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 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 05/08/2021 GOVI			787.60900	787.60900	782.45500	782.45500				0.00	0	9;
GOVI On 04/11/2021 GOVI			796.28300	796.28300	791.07600	791.07600				0.00	0	
GOVI On 03/02/2022 GOVI			805.50800	805.50800	800.24300	800.24300				0.00	0	
GOVI On 05/05/2022 GOVI			815.06400	815.06400	809.73700	809.73700				0.00	0	
Total GOVI Future										0.00	0	97
GOVI On 05/08/2021 GOVI	719.14	Call			633,150.00000	63.31500	684,690,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.14	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Call			633,050.00000	63.30500	684,590,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Call			633,250.00000	63.32500	684,790,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Call			626,760.00000	62.67600	678,830,000			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			626,660.00000	62.66600	678,730,000			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			626,560.00000	62.65600	678,630,000			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			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Call			75,030.00000	7.50300	127,680,000			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	792.74	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Call		74,930.00000	7.49300	127,580,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Call		74,830.00000	7.48300	127,480,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call		214,870.00000	21.48700	268,140,000		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		215,070.00000	21.50700	268,340,000		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		214,970.00000	21.49700	268,240,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Put		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	97
Total for GOVI											0.00	0	97
AL37	On	05/08/2021	Index Future			796.07100	796.07100	793.16700	793.16700		0.00	0	
AL37	On	04/11/2021	Index Future			804.83800	804.83800	801.90600	801.90600		0.00	0	
AL37	On	03/02/2022	Index Future			814.16300	814.16300	811.19800	811.19800		0.00	0	
AL37	On	05/05/2022	Index Future			823.82100	823.82100	820.82300	820.82300		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	05/08/2021	Index Future			905.12800	905.12800	899.76200	899.76200		0.00	0	
AL7T	On	04/11/2021	Index Future			915.09700	915.09700	909.67500	909.67500		0.00	0	
AL7T	On	03/02/2022	Index Future			925.69800	925.69800	920.21700	920.21700		0.00	0	
AL7T	On	05/05/2022	Index Future			936.68000	936.68000	931.13400	931.13400		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	05/08/2021	Index Future			797.56200	797.56200	792.29700	792.29700		0.00	0	1
ALBI	On	04/11/2021	Index Future			806.34600	806.34600	801.02600	801.02600		0.00	0	
ALBI	On	03/02/2022	Index Future			815.68800	815.68800	810.30800	810.30800		0.00	0	
ALBI	On	05/05/2022	Index Future			825.36400	825.36400	819.92200	819.92200		0.00	0	
Total ALBI Future											0.00	0	11
Total For ALBI											0.00	0	11
IGOV	On	05/08/2021	Index Future			294.48900	294.48900	294.53700	294.53700		0.00	0	4
IGOV	On	04/11/2021	Index Future			297.80500	297.80500	297.85500	297.85500		0.00	0	
IGOV	On	03/02/2022	Index Future			301.32700	301.32700	301.37800	301.37800		0.00	0	
IGOV	On	05/05/2022	Index Future			304.97200	304.97200	305.02500	305.02500		0.00	0	
Total IGOV Future											0.00	0	4
Total For IGOV											0.00	0	4
Total for Index											0.00	0	5

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR f On 21/07/2021		Jibar Future	3.72500	96.27500	3.75500	96.24500			0.00	0	
JIBAR f On 18/08/2021		Jibar Future	3.79000	96.21000	3.81000	96.19000			0.00	0	
JIBAR f On 15/09/2021		Jibar Future	3.82500	96.17500	3.86500	96.13500			0.00	0	30,00
JIBAR f On 20/10/2021		Jibar Future	3.94000	96.06000	3.99000	96.01000			0.00	0	
JIBAR f On 17/11/2021		Jibar Future	3.98000	96.02000	4.04000	95.96000			0.00	0	
JIBAR f On 15/12/2021		Jibar Future	4.11500	95.88500	4.17500	95.82500			0.00	0	
JIBAR f On 16/03/2022		Jibar Future	4.36000	95.64000	4.46000	95.54000			0.00	0	
JIBAR f On 15/06/2022		Jibar Future	4.71500	95.28500	4.82500	95.17500			0.00	0	4,00
JIBAR f On 21/09/2022		Jibar Future	4.88500	95.11500	5.04000	94.96000			0.00	0	
JIBAR f On 21/12/2022		Jibar Future	5.20000	94.80000	5.31000	94.69000			0.00	0	
JIBAR f On 15/03/2023		Jibar Future	5.33500	94.66500	5.49000	94.51000			0.00	0	
JIBAR f On 21/06/2023		Jibar Future	5.56500	94.43500	5.70500	94.29500			0.00	0	
Total Jibar Future									0.00	0	30,47
Total For JIBAR FUTURE									0.00	0	30,47
Total for Jibar									0.00	0	30,47
5Y STN On 21/12/2021		Interest Rate Swap	90.70000	90.70000	90.70000	90.70000			0.00	0	5,00
Total 5Y STND Future									0.00	0	5,00
Total For 5Y STND									0.00	0	5,00
Total for Interest Rate Swap									0.00	0	5,00
Total for Derivatives :									256,884,668.70	2,801	1,137,65
ABCPI On 07/12/2023		Spot Bond	2.25000	312.71693	2.25000	312.44976		1,080,000,000,000.00		480,000,000	240,000,00
Total ABCPI3 SPOT								1,080,000,000,000.00		480,000,000	240,000,00
Total For ABCPI3								1,080,000,000,000.00		480,000,000	240,000,00
ABF001 On 13/09/2026		Spot Bond			0.00000	100.15856		0.00		0	
Total ABF001 SPOT								0.00		0	
Total For ABF001								0.00		0	
ABF003 On 18/07/2024		Spot Bond			0.00000	101.86466		0.00		0	
Total ABF003 SPOT								0.00		0	
Total For ABF003								0.00		0	
ABF004 On 30/06/2026		Spot Bond	9.65000	99.94823	9.65000	99.87063		0.00		0	
Total ABF004 SPOT								0.00		0	
Total For ABF004								0.00		0	
ABF007 On 01/12/2030		Spot Bond			0.00000	100.39334		0.00		0	
Total ABF007 SPOT								0.00		0	
Total For ABF007								0.00		0	
ABFN01 On 17/03/2026		Spot Bond			0.00000	100.12369		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN1: On 14/05/2022 Spot Bond					0.00000	100.98901				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.50211				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.39082				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.02495				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.34560				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.51357				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.93886				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.18673				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.40841				0.00	0	30,000,00
Total ABFN27 SPOT										0.00	0	30,000,00
Total For ABFN27										0.00	0	30,000,00
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.96575				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.09387				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.04916				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.67490				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.99205				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.93329				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.91710				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.14510				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.55061				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.53978				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.84247				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.30768				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.57796				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.84846				0.00	0	
Total ABFN41 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 ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.38475				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.95342				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.98092				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	101.00061				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.01288				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.39869				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.41818				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.06638				0.00	0	1,000,000,00
Total ABFN49 SPOT										0.00	0	1,000,000,00
Total For ABFN49										0.00	0	1,000,000,00
ABFN5: On 30/03/2026 Spot Bond					0.00000	99.93725				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	99.98711				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	99.73010				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01: On 03/12/2024 Spot Bond					0.00000	100.42599				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.03828				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.80666				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.38000	3.38000	3.38000	149.91703				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	99.92699	100.00000	99.22924				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.83000	6.83000	6.83000	143.13450				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	22.57990	100.00000	22.41606				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.43000	2.43000	2.43000	152.44204				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.60000	3.60000	3.60000	199.57037				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.32000	4.32000	4.32000	225.07470				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.84000	6.84000	6.84000	103.87196				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.37000	7.37000	7.37000	114.03622				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABS13 On 14/05/2022 Spot Bond			5.34000	104.84081	5.34000	104.79578			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.37000	106.99067	5.37000	106.94446			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.93500	114.19197	6.93500	114.12853			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.14500	113.55272	8.14500	113.47883			0.00	0	
Total ABS17 SPOT									0.00	0	
Total For ABS17									0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.81000	110.86324	5.81000	110.81149			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.84500	106.60293	7.84500	106.53607			0.00	0	
Total ABS7 SPOT									0.00	0	
Total For ABS7									0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.52979	100.00000	12.44723			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.60000	317.41974	1.60000	317.16531			0.00	0	
Total ABSI2 SPOT									0.00	0	
Total For ABSI2									0.00	0	
ABSI4 On 31/01/2022 Spot Bond			0.78500	174.06691	0.78500	173.93883			0.00	0	
Total ABSI4 SPOT									0.00	0	
Total For ABSI4									0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.24500	10.24500	10.24500	106.75375		2,049,000,000,000.00		200,000,000	100,000,000
Total ABX01 SPOT								2,049,000,000,000.00		200,000,000	100,000,000
Total For ABX01								2,049,000,000,000.00		200,000,000	100,000,000
ACL097 On 20/12/2025 Spot Bond					0.00000	100.07002			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.06788			0.00	0	
Total ACL098 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 ACL098										0.00	0	
ACL12 [€] On 20/09/2021 Spot Bond					0.00000	100.06545				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL14 [€] On 20/12/2021 Spot Bond					0.00000	100.06579				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL18 [€] On 20/09/2022 Spot Bond					0.00000	99.68689				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL19 [€] On 20/09/2022 Spot Bond					0.00000	100.06793				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL19 [€] On 20/09/2022 Spot Bond					0.00000	100.06793				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL20 ¹ On 20/12/2022 Spot Bond					0.00000	100.06979				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL20 [€] On 20/12/2022 Spot Bond					0.00000	100.06979				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL20 [€] On 30/01/2023 Spot Bond					0.00000	159.13523				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL20 [€] On 14/02/2023 Spot Bond					0.00000	161.23190				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL21 ⁷ On 20/12/2023 Spot Bond					0.00000	100.06449				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL22 ¹ On 20/09/2021 Spot Bond					0.00000	100.06404				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL22 [€] On 20/09/2021 Spot Bond					0.00000	100.06242				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.35469				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.34928				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.72096				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.75557				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.54545				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.99874				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.05460				0.00	400,000,000	200,000,000
Total AGL03 SPOT										0.00	400,000,000	200,000,000
Total For AGL03										0.00	400,000,000	200,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	104.80134				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	103.59637				0.00	0	500,000,000
Total AGT02 SPOT										0.00	0	500,000,000
Total For AGT02										0.00	0	500,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	103.47193				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.16932				0.00	0	1,000,000,000
Total AGT04 SPOT										0.00	0	1,000,000,000
Total For AGT04										0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.98700				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.98700				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	101.15158				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.95960				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.95045				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.05107				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.15165				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.48059				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.58102				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.56534				0.00	0	30,000.00
Total AHF5A1 SPOT										0.00	0	30,000.00
Total For AHF5A1										0.00	0	30,000.00
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.52339				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			6.53000	110.02496	6.53000	109.96638				0.00	0	
Total AHF5A3 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 AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.55191				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.58990				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.24209				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.72320				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.95090				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.55183				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.58981				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.85497				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.51383				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.51383				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.57084				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.55659				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.60880				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.59077				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.93052				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.88333				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.26000	109.34230	7.26000	109.27841				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.76000	104.56767	7.76000	104.50280				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.37500	93.21509	11.37500	93.13106				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.82000	176.55305	5.82000	176.35165				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	101.12245				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.87959				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.18662				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF08 On 24/07/2021 Spot Bond					0.00000	100.91312				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.16546				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.33822				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.59175				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	99.90842				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.02854				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.58307				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.35619				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.67000	239.83964	4.67000	239.58802				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.68500	217.36246	4.68500	217.13417				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			1.76000	173.08410	1.76000	172.94286				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			1.80500	173.03900	1.80500	172.89714				0.00	0	
Total ASN149 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 ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.49000	189.29606	4.49000	189.10019				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN15 On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15 On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15 On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16 On 08/08/2021 Spot Bond					0.00000	100.75128				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16 On 19/08/2021 Spot Bond					0.00000	100.58395				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16 On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16 On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										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	100.07547				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	99.92359				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.85000	109.83383	4.85000	109.71655				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.05899				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.05989				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.05987				0.00	7,200,000	14,400,000
Total ASN204 SPOT										0.00	7,200,000	14,400,000
Total For ASN204										0.00	7,200,000	14,400,000
ASN20 On 24/08/2021 Spot Bond					0.00000	100.63091				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	100.71273				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.39685				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.07526				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.05414				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.61043				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN27 On 20/08/2048 Spot Bond					0.00000	100.57987				0.00	400,000,000	100,000,000
Total ASN279 SPOT										0.00	400,000,000	100,000,000
Total For ASN279										0.00	400,000,000	100,000,000
ASN28 On 21/08/2023 Spot Bond					0.00000	100.55001				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.18036				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	99.99987				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.06384				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.08168				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			3.96500	3.96500	3.96500	106.27990				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			4.86500	4.86500	4.86500	97.06356				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.06043				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.06899				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	100.73757				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	99.25371				0.00	0	
Total ASN335 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 ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			4.96000	108.29820	4.96000	108.18158				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.06489				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.05894				0.00	16,600,000	8,300,00
Total ASN346 SPOT										0.00	16,600,000	8,300,00
Total For ASN346										0.00	16,600,000	8,300,00
ASN35: On 20/06/2024 Spot Bond					0.00000	100.05035				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.06218				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.06218				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.39671				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.07460				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.06096				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.06323				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	100.88827				0.00	0	240,000,00
Total ASN381 SPOT										0.00	0	240,000,00
Total For ASN381										0.00	0	240,000,00
ASN38: On 15/03/2022 Spot Bond					0.00000	100.15425				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2022 Spot Bond					0.00000	100.15425				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.72073				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.06150				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.51919				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.12056				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	100.06107				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	100.07185				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2021 Spot Bond					0.00000	100.27329				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 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	103.87464				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 22/06/2023 Spot Bond					0.00000	100.01190				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN45(On 23/06/2025 Spot Bond					0.00000	100.01318				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 01/07/2023 Spot Bond					0.00000	100.07664				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	100.88701				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	103.97795				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.98291				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.99247				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	103.13231				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46(On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	102.40633				0.00	0	210,000,00
Total ASN463 SPOT										0.00	0	210,000,00
Total For ASN463										0.00	0	210,000,00
ASN46(On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	103.74593				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	103.43349				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.77557				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.91146				0.00	0	
Total ASN472 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 ASN472										0.00	0	
ASN47: On 31/03/2024 Spot Bond			9.96500	9.96500	9.96500	102.29864				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47: On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	102.99637				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.63839				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.06216				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.07516				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	103.27000				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	103.34770				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.06195				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.30281				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.27712				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	99.93980				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.21367				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN494 On 15/09/2025 Spot Bond					0.00000	100.14899				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.14899				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN500 On 28/09/2025 Spot Bond					0.00000	100.06037				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			9.00000	100.16851	9.00000	108.61960				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			8.18000	100.15345	8.18000	108.85348				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.36000	100.15676	8.36000	104.58630				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.36000	100.15676	8.36000	104.16844				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN520 On 31/07/2022 Spot Bond			9.10000	103.70528	9.10000	103.62883				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	104.49541	11.05000	104.40231				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN530 On 31/07/2024 Spot Bond			11.00000	104.47516	11.00000	104.38249				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.50000	104.27268	10.50000	104.18429				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN53 On 31/01/2024 Spot Bond			10.50000	104.27268	10.50000	104.18429				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	99.88668				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	100.86518				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	100.54014				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	104.31319	10.60000	104.22394				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.47000	101.09575	10.47000	104.17240				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.55000	104.28202	10.55000	104.19221				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	100.81122				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56 On 24/04/2025 Spot Bond					0.00000	100.99158				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56 On 04/09/2024 Spot Bond					0.00000	100.33626				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57 On 13/02/2023 Spot Bond					0.00000	100.15552				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57 On 20/12/2022 Spot Bond					0.00000	100.05897				0.00	0	
Total ASN579 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 ASN579										0.00	0	
ASN58 On 13/02/2023 Spot Bond					0.00000	100.08274				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58 On 14/11/2022 Spot Bond					0.00000	100.74984				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58 On 07/09/2021 Spot Bond					0.00000	100.25369				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN58 On 13/02/2022 Spot Bond					0.00000	100.66859				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58 On 14/03/2022 Spot Bond					0.00000	100.20335				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58 On 18/03/2024 Spot Bond					0.00000	100.30534				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59 On 30/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN592 SPOT										0.00	0	
Total For ASN592										0.00	0	
ASN59 On 30/06/2021 Spot Bond					0.00000	101.72791				0.00	0	
Total ASN593 SPOT										0.00	0	
Total For ASN593										0.00	0	
ASN59 On 01/07/2021 Spot Bond					0.00000	101.08870				0.00	0	
Total ASN594 SPOT										0.00	0	
Total For ASN594										0.00	0	
ASN59 On 31/01/2022 Spot Bond			9.22000	103.27732	9.22000	103.67647				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59 On 11/04/2023 Spot Bond					0.00000	101.10840				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59 On 17/04/2023 Spot Bond					0.00000	101.10127				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 16/07/2021 Spot Bond					0.00000	100.90041				0.00	0	
Total ASN598 SPOT										0.00	0	
Total For ASN598										0.00	0	
ASN598 On 22/07/2021 Spot Bond					0.00000	100.80869				0.00	0	
Total ASN599 SPOT										0.00	0	
Total For ASN599										0.00	0	
ASN600 On 24/04/2023 Spot Bond					0.00000	100.88170				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	100.98176				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	100.54446				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602 On 31/01/2030 Spot Bond					0.00000	100.86563				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN607 On 29/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN609 SPOT										0.00	0	
Total For ASN609										0.00	0	
ASN610 On 31/01/2030 Spot Bond					0.00000	101.05562				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN610 On 31/03/2022 Spot Bond					0.00000	99.90537				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN611 On 06/05/2024 Spot Bond					0.00000	100.90549				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN613 On 21/12/2026 Spot Bond					0.00000	100.06522				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN61: On 10/08/2021 Spot Bond					0.00000	100.60479				0.00	0	
Total ASN615 SPOT										0.00	0	
Total For ASN615										0.00	0	
ASN61: On 11/08/2021 Spot Bond					0.00000	101.17384				0.00	0	
Total ASN616 SPOT										0.00	0	
Total For ASN616										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.51222				0.00	0	70,000,00
Total ASN617 SPOT										0.00	0	70,000,00
Total For ASN617										0.00	0	70,000,00
ASN61: On 11/08/2021 Spot Bond					0.00000	101.10310				0.00	0	
Total ASN618 SPOT										0.00	0	
Total For ASN618										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.91971				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 13/08/2021 Spot Bond					0.00000	100.73685				0.00	0	
Total ASN620 SPOT										0.00	0	
Total For ASN620										0.00	0	
ASN62: On 13/08/2021 Spot Bond					0.00000	100.67644				0.00	0	
Total ASN621 SPOT										0.00	0	
Total For ASN621										0.00	0	
ASN62: On 17/08/2021 Spot Bond					0.00000	100.49690				0.00	0	
Total ASN622 SPOT										0.00	0	
Total For ASN622										0.00	0	
ASN62: On 19/08/2021 Spot Bond					0.00000	100.63134				0.00	0	
Total ASN623 SPOT										0.00	0	
Total For ASN623										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.06167				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 25/08/2021 Spot Bond					0.00000	100.41585				0.00	0	
Total ASN625 SPOT										0.00	0	
Total For ASN625										0.00	0	
ASN62: On 25/11/2021 Spot Bond					0.00000	100.41585				0.00	0	
Total ASN626 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 ASN626										0.00	0	
ASN62 On 28/02/2024 Spot Bond					0.00000	100.61054				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63 On 08/09/2021 Spot Bond					0.00000	100.21069				0.00	0	
Total ASN631 SPOT										0.00	0	
Total For ASN631										0.00	0	
ASN63 On 02/04/2026 Spot Bond					0.00000	99.89368				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63 On 20/06/2024 Spot Bond					0.00000	100.25810				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63 On 20/06/2026 Spot Bond					0.00000	100.15137				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63 On 05/06/2023 Spot Bond					0.00000	100.13660				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN63 On 27/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			250,000,000,000.00	2,500,000,000	2,500,000,000	
Total ASN638 SPOT									50,000,000,000,000.00	2,500,000,000	2,500,000,000	
Total For ASN638									50,000,000,000,000.00	2,500,000,000	2,500,000,000	
BAW21 On 24/03/2022 Spot Bond			5.54000	105.09207	5.54000	105.04527			0.00	0	2,500,000,000	
Total BAW21 SPOT									0.00	0	2,500,000,000	
Total For BAW21									0.00	0	2,500,000,000	
BAW21 On 24/03/2022 Spot Bond			9.30000	102.39492	9.30000	102.31908			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	101.67700				0.00	0	
Total BAW22 SPOT									0.00	0		
Total For BAW22									0.00	0		
BAW28 On 06/06/2022 Spot Bond					0.00000	100.60908				0.00	0	
Total BAW28 SPOT									0.00	0		
Total For BAW28									0.00	0		
BAW29 On 22/02/2023 Spot Bond					0.00000	100.48812				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.40607				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	99.93643				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.39500	100.75051	6.39500	100.69854				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.94714				0.00	300,000,000	250,000,000
Total BAW34 SPOT										0.00	300,000,000	250,000,000
Total For BAW34										0.00	300,000,000	250,000,000
BAW35 On 18/02/2022 Spot Bond					0.00000	100.66132				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.90873				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.35340				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	99.89317				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.73000	8.73000	8.73000	103.79716				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	99.91348				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.85500	10.85500	10.85500	107.65204				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA73 On 31/03/2022 Spot Bond					0.00000	99.88739				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.87142				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	99.88917				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	99.88933				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	99.88596				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.13263				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	99.88985				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	99.86656				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	99.88655				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	99.88932				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	99.88593				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	99.89242				0.00	0	
Total BAYA84 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 BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	99.88576				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	99.89321				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	99.88604				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	99.88943				0.00	200,000,000	100,000,00
Total BAYA88 SPOT										0.00	200,000,000	100,000,00
Total For BAYA88										0.00	200,000,000	100,000,00
BAYB12 On 30/06/2021 Spot Bond					0.00000	99.87322				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	99.86898				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	99.86898				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	99.86898				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	99.86590				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 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	
BAYB17 On 30/09/2022 Spot Bond					0.00000	99.86966				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.16348				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	99.86310				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.80000	7.80000	7.80000	103.15746				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.81670				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.68413				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	99.92035				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.27826				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.53000	108.48504	7.53000	108.41969				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.44353				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	101.21359				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			6.53000	104.87558	6.53000	104.81985				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.13206				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL15 On 17/03/2022 Spot Bond					0.00000	101.74858				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.64681				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.95486				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.30323				0.00	300,000,000	150,000,000
Total BGL18 SPOT										0.00	300,000,000	150,000,000
Total For BGL18										0.00	300,000,000	150,000,000
BGL19 On 29/09/2024 Spot Bond					0.00000	104.15316				0.00	800,000,000	200,000,000
Total BGL19 SPOT										0.00	800,000,000	200,000,000
Total For BGL19										0.00	800,000,000	200,000,000
BGT01 On 12/09/2022 Spot Bond					0.00000	103.76195				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.51879				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.67315				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.90788				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.27000	108.39308	6.27000	108.33854				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.17735				0.00	7,000,000,000	7,000,000,000
Total BID12 SPOT										0.00	7,000,000,000	7,000,000,000
Total For BID12										0.00	7,000,000,000	7,000,000,000
BID13 On 14/06/2024 Spot Bond					0.00000	100.39759				0.00	0	
Total BID13 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 BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.63855				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.86417				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.99469				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.29866				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.46600				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.50100				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	64.77600				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 11/08/2021 Spot Bond					0.00000	100.56469				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	55.47100				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	100.31652				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.89418				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.87456				0.00	0	32,000,00

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 BPPF13 SPOT										0.00	0	32,000,00
Total For BPPF13										0.00	0	32,000,00
BPPF13 On 19/11/2022 Spot Bond					0.00000	100.51790				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF19 On 19/11/2024 Spot Bond					0.00000	100.21863				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF20 On 26/02/2023 Spot Bond					0.00000	99.34962				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF21 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	
BPPF22 On 16/07/2023 Spot Bond					0.00000	101.07849				0.00	0	200,000,00
Total BPPF23 SPOT										0.00	0	200,000,00
Total For BPPF23										0.00	0	200,000,00
BPPF23 On 03/08/2021 Spot Bond					0.00000	100.74743				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF24 On 03/08/2022 Spot Bond					0.00000	100.80517				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF25 On 12/10/2021 Spot Bond					0.00000	100.98944				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF26 On 12/10/2023 Spot Bond					0.00000	101.06629				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF27 On 03/11/2021 Spot Bond					0.00000	100.71419				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF28 On 03/11/2022 Spot Bond					0.00000	100.74739				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.77626				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.76248				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	99.94163				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.25769				0.00	300,000,000	150,000,000
Total CBL29 SPOT										0.00	300,000,000	150,000,000
Total For CBL29										0.00	300,000,000	150,000,000
CCT01 On 23/06/2023 Spot Bond			7.29500	109.76130	7.29500	109.69687				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.54500	111.10635	7.54500	111.03892				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.33500	112.02454	8.33500	111.94998				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.56500	107.27198	9.56500	105.91809				0.00	0	22,100,000
Total CCT04 SPOT										0.00	0	22,100,000
Total For CCT04										0.00	0	22,100,000
CGR42 On 03/08/2023 Spot Bond					0.00000	101.19432				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.96874				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	101.10897				0.00	0	
Total CGR45 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 CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.59071				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.63208				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.37491				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.46046				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	99.83409				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	163.37350	3.14000	163.14064				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			1.73000	1.73000	1.73000	163.03998				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	111.40546	4.77000	108.41300				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	103.57300				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.63290				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.30000	110.75337	7.30000	110.68866				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN366 On 06/08/2023 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 CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN364 On 20/03/2024 Spot Bond			8.70700	113.67450	8.70700	117.94900				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	101.05904				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 26/07/2022 Spot Bond					0.00000	101.01604				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	105.33930				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			10.98000	101.84122	10.98000	101.75252				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond				100.00000	0.00000	113.71700				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/09/2024 Spot Bond			6.50000	119.13391	6.50000	115.83000				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	106.11900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/09/2022 Spot Bond					0.00000	100.06382				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.68484				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.67913				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN452 On 31/01/2022 Spot Bond			1.73000	173.11419	1.73000	172.97333				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.13000	139.24670	5.13000	139.09486				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.57000	137.20658	5.57000	137.05209				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN455 On 20/12/2021 Spot Bond					0.00000	103.39300				0.00	0	
Total CLN455 SPOT										0.00	0	
Total For CLN455										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.64181				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.56833				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.64625				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	100.64625				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.73000	105.16041	6.73000	105.10368				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	100.47967				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN466 On 28/03/2022 Spot Bond					0.00000	100.03944				0.00	0	
Total CLN466 SPOT										0.00	0	
Total For CLN466										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.28520				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	100.28520				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.69201				0.00	0	
Total CLN472 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 CLN472										0.00	0	
CLN47 On 23/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN47 On 29/11/2021 Spot Bond			100.00000	73.62592	100.00000	73.20277				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN48 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN48 On 02/12/2021 Spot Bond					0.00000	100.67873				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN48 On 02/12/2021 Spot Bond			6.22500	102.09627	6.22500	102.04542				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN48 On 07/06/2022 Spot Bond			10.16000	102.88643	10.16000	102.80289				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN48 On 28/07/2022 Spot Bond			6.53000	106.50339	6.53000	106.44670				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49 On 28/03/2022 Spot Bond					0.00000	100.28568				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49 On 20/06/2022 Spot Bond					0.00000	100.07461				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49 On 29/08/2022 Spot Bond					0.00000	100.42736				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49 On 04/09/2024 Spot Bond			6.93000	111.99173	6.93000	111.92955				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	102.41987				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	101.22811				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.29877				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN503 On 11/10/2024 Spot Bond					0.00000	100.69081				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	101.61223				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.28584				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.73728				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	95.07439				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	102.81217	9.96000	102.73073				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	101.58701	10.01000	101.50571				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.53751				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	99.94850	9.60000	99.91417				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN52(On 12/03/2023 Spot Bond					0.00000	100.17367				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN52(On 27/02/2023 Spot Bond					0.00000	100.44940				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52(On 09/09/2022 Spot Bond			9.20000	102.75021	9.20000	102.67489				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52(On 24/04/2023 Spot Bond					0.00000	101.79292				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52(On 26/04/2023 Spot Bond					0.00000	101.39025				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52(On 21/02/2024 Spot Bond					0.00000	101.93105				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52(On 25/11/2022 Spot Bond					0.00000	101.33646				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN52(On 29/11/2021 Spot Bond					0.00000	100.69530				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN53(On 12/03/2023 Spot Bond					0.00000	100.17367				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53(On 20/06/2023 Spot Bond					0.00000	100.06930				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53(On 18/07/2025 Spot Bond					0.00000	101.10588				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53(On 18/07/2025 Spot Bond			9.02500	109.00961	9.02500	108.92989				0.00	0	
Total CLN535 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 CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.89336				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.93421				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	101.26131				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	139.30300				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.40362				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	102.39959				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.49500	109.74855	8.49500	109.67290				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.54500	107.27326	8.54500	107.20012				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.63500	106.73451	8.63500	106.66098				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	307.57552				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.65382				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.68762				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.51793				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.39835				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	117.03900				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.73365				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	101.10791	10.19000	101.08800				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.49500	107.25428	8.49500	107.18157				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.73754				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.50904				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	104.10729				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN567 On 04/06/2023 Spot Bond					0.00000	100.33972				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.69084				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			8.72500	105.73657	8.72500	105.66298				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.72350				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.69451				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.15824				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.07568				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	101.05998				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	99.89081				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.72498				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.37988				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.14969				0.00	0	
Total CLN583 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 CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.95960				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.36925				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.48997				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.24184				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.15806				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.10956				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.04217				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.87152				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.55000	143.83379	3.55000	115.59010				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.50926				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	99.95821				0.00	0	460,000,00
Total CLN595 SPOT										0.00	0	460,000,00
Total For CLN595										0.00	0	460,000,00
CLN595 On 24/11/2024 Spot Bond					0.00000	100.50926				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.78186				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.24875				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.22069				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.10956				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.10956				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.21900				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.36559				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.73346				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.65186				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.98022				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.09677				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN608 On 22/08/2024 Spot Bond					0.00000	100.50119				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	101.47928	9.32000	101.40354				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/07/2022 Spot Bond					0.00000	100.93529				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	102.77307				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.28495				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 22/08/2022 Spot Bond					0.00000	100.48387				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.00943				0.00	0	240,000,00
Total CLN615 SPOT										0.00	0	240,000,00
Total For CLN615										0.00	0	240,000,00
CLN616 On 20/12/2029 Spot Bond					0.00000	99.89600				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.61258				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.63568				0.00	0	
Total CLN618 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 CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.36923				0.00	0	510,000,00
Total CLN619 SPOT										0.00	0	510,000,00
Total For CLN619										0.00	0	510,000,00
CLN620 On 28/10/2024 Spot Bond					0.00000	100.85136				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.84826				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2022 Spot Bond					0.00000	100.90078				0.00	0	630,000,00
Total CLN622 SPOT										0.00	0	630,000,00
Total For CLN622										0.00	0	630,000,00
CLN623 On 20/12/2024 Spot Bond					0.00000	97.22800				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.95057				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.54000	107.44425	6.54000	107.38697				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.67019				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	90.35238				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			11.87500	64.78559	11.87500	86.45624				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	100.60782				0.00	0	550,000,00
Total CLN629 SPOT										0.00	0	550,000,00
Total For CLN629										0.00	0	550,000,00
CLN630 On 19/08/2025 Spot Bond			9.19500	104.39501	9.19500	104.31726				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.66718				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.59305				0.00	0	380,000,00
Total CLN632 SPOT										0.00	0	380,000,00
Total For CLN632										0.00	0	380,000,00
CLN632 On 09/10/2034 Spot Bond					0.00000	101.54911				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.71261				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.12836				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.52328				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.66417				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	100.77742				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.63391				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN639 On 19/08/2025 Spot Bond					0.00000	100.72432				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.96512				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64 On 21/11/2024 Spot Bond					0.00000	100.52613				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.10744				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2022 Spot Bond					0.00000	100.89585				0.00	0	470,000,00
Total CLN646 SPOT										0.00	0	470,000,00
Total For CLN646										0.00	0	470,000,00
CLN64 On 18/12/2024 Spot Bond					0.00000	100.10763				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.66417				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64 On 31/05/2026 Spot Bond					0.00000	100.38984				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.66417				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	100.53353				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.66417				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 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	
CLN65 On 22/03/2030 Spot Bond					0.00000	104.93300				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.07731				0.00	0	
Total CLN656 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 CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	101.58026				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.75793				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	98.71000				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	100.65400				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	112.67000				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	134.92500				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	100.75587				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	101.50047				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	100.79642				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66 On 02/05/2023 Spot Bond					0.00000	106.52620				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN66 On 18/09/2024 Spot Bond					0.00000	101.80667				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67 On 27/02/2023 Spot Bond					0.00000	100.48161				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.73434				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.24787				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.10317	144.14792	4.10317	117.02716				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.10317	144.14792	4.10317	117.02792				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.74936				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.78941				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.06307				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.72776				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	100.76238				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.26299				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.06033				0.00	0	270,000,00
Total CLN683 SPOT										0.00	0	270,000,00
Total For CLN683										0.00	0	270,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN684 On 21/06/2023 Spot Bond					0.00000	100.06207				0.00	0	574,000,00
Total CLN684 SPOT										0.00	0	574,000,00
Total For CLN684										0.00	0	574,000,00
CLN685 On 12/02/2025 Spot Bond					0.00000	100.70430				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.07381				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.07358				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.06468				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2021 Spot Bond					0.00000	99.95970				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.06477				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	100.82656				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN695 On 07/07/2021 Spot Bond					0.00000	101.44958				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN696 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	94.12688				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.73886				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.17623				0.00	0	
Total CLN698 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 CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	102.77740				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.35369				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.62366				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.57644				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	81.81426				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.19167				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.32067				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	88.69085				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.80943				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.21222				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.06302				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.71407				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.96241				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.19336				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	100.59787				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.06345				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.06345				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.06345				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.73221				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.19138				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.70881				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	82.03770				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.33035				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.76261				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.05821				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.05821				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.05821				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.05928				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.05928				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.05928				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.31733				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.38057				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.03507				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.19517				0.00	0	
Total CLN734 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 CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	100.78341				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN735 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	95.88598				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.07093				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.07412				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	104.74300				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	94.45341				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.65414				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	99.90554				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	100.85864				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.83518				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.90339				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.48585				0.00	0	250,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total CLN746 SPOT										0.00	0	250,000,00
Total For CLN746										0.00	0	250,000,00
CLN747 On 21/12/2021 Spot Bond					0.00000	100.06472				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.70064				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.12206				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.04863				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	15,000,000,000	15,000,000,00	
Total CLN752 SPOT									10,000,000,000,000.00	15,000,000,000	15,000,000,00	
Total For CLN752									10,000,000,000,000.00	15,000,000,000	15,000,000,00	
CLN753 On 21/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
Total CLN753 SPOT									0.00	0		
Total For CLN753									0.00	0		
CLN81 On 18/04/2028 Spot Bond			7.80000	103.22218	7.80000	103.15746			0.00	0		
Total CLN81 SPOT									0.00	0		
Total For CLN81									0.00	0		
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.63392			0.00	0		
Total CLNF16 SPOT									0.00	0		
Total For CLNF16									0.00	0		
COJ05 On 05/06/2023 Spot Bond			7.93000	108.29325	7.93000	108.22425			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			9.64500	107.21423	9.64500	107.13149			0.00	0		
Total COJ08 SPOT									0.00	0		
Total For COJ08									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COJG0 On 09/06/2024 Spot Bond			6.71000	109.66432	6.71000	109.60502				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			7.36500	104.95962	7.36500	104.89741				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			10.05500	103.06505	10.05500	102.98220				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			10.14500	97.22815	10.14500	97.14932				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			9.73000	9.73000	9.73000	104.41582				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.61814				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.06470				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.00592				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.67749				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.54112				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.03280				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.22915				0.00	0	
Total DNG100 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 DNG100									0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.03026			0.00	0	
Total DNG101 SPOT									0.00	0	
Total For DNG101									0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	99.95421			0.00	0	
Total DNG102 SPOT									0.00	0	
Total For DNG102									0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.24714			0.00	0	
Total DNG103 SPOT									0.00	0	
Total For DNG103									0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.14975			0.00	0	
Total DOL012 SPOT									0.00	0	
Total For DOL012									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.51479			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.45750			0.00	0	
Total DSY02 SPOT									0.00	0	
Total For DSY02									0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.89500	8.89500	8.89500	105.48946			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.00667			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.55666			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.85000	108.20421	6.85000	108.14383		133,366,760,000.00	19,469,600	10,634,800	
Total DV23 SPOT								133,366,760,000.00	19,469,600	10,634,800	
Total For DV23								133,366,760,000.00	19,469,600	10,634,800	
DV23/R On 27/02/2023 Spot Bond			100.00000	36.42638	100.00000	36.18240		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	36.42638	100.00000	36.18240		0.00	0	0	
Total DV23/R2023 SPOT								0.00	0	0	
Total For DV23/R2023								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DV24 On 18/02/2024 Spot Bond			6.40000	111.34318	6.40000	111.28507			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	103.45656	9.69000	103.37546			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.45656	9.69000	103.37546			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.36500	97.25118	11.36500	97.16213			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	103.60181	10.10000	103.51725			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.60181	10.10000	103.51725			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	100.38120			0.00	0	
Total DVF21 SPOT									0.00	0	
Total For DVF21									0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.75378			0.00	0	
Total DVF22 SPOT									0.00	0	
Total For DVF22									0.00	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	99.81633			0.00	0	
Total DVF22B SPOT									0.00	0	
Total For DVF22B									0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	101.03788			0.00	0	17,000,00
Total DVF22C SPOT									0.00	0	17,000,00
Total For DVF22C									0.00	0	17,000,00
DVF24 On 23/10/2024 Spot Bond					0.00000	98.47147			0.00	0	6,000,00
Total DVF24 SPOT									0.00	0	6,000,00
Total For DVF24									0.00	0	6,000,00
DVF25 On 02/04/2024 Spot Bond					0.00000	97.52997			0.00	0	
Total DVF25 SPOT									0.00	0	
Total For DVF25									0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.33083			0.00	0	
Total DVF26 SPOT									0.00	0	
Total For DVF26									0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.34879			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB21 On 31/05/2024 Spot Bond					0.00000	97.59739				0.00	0	1,183,000,00
Total DVFB25 SPOT										0.00	0	1,183,000,00
Total For DVFB25										0.00	0	1,183,000,00
DVFB21 On 31/05/2026 Spot Bond					0.00000	100.78918				0.00	0	33,000,00
Total DVFB26 SPOT										0.00	0	33,000,00
Total For DVFB26										0.00	0	33,000,00
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.76610				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB21 On 31/01/2025 Spot Bond					0.00000	96.10153				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB21 On 31/01/2027 Spot Bond					0.00000	100.81024				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	100.79405				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	100.62304				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.28000	106.32610	4.28000	106.28885				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.93500	105.41264	5.93500	105.36239				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.84000	110.42639	6.84000	110.36587				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.93000	109.62935	4.93000	109.51229				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
EL037 On 31/01/2037 Spot Bond			4.85000	97.37669	4.85000	97.27271			0.00	0	
Total EL037 SPOT									0.00	0	
Total For EL037									0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	135.16533	2.25000	135.04959			0.00	0	
Total EL037/I2038 SPOT									0.00	0	
Total For EL037/I2038									0.00	0	
EL28 On 02/05/2028 Spot Bond			3.76000	145.46000	3.76000	145.31826		1,504,000,000,000.00	400,000,000	200,000,000	
Total EL28 SPOT								1,504,000,000,000.00	400,000,000	200,000,000	
Total For EL28								1,504,000,000,000.00	400,000,000	200,000,000	
EL29 On 19/11/2029 Spot Bond			3.77300	131.82865	3.77300	131.70005			0.00	0	
Total EL29 SPOT									0.00	0	
Total For EL29									0.00	0	
EL30 On 29/07/2030 Spot Bond			3.81500	129.22711	3.81500	129.09995			0.00	0	
Total EL30 SPOT									0.00	0	
Total For EL30									0.00	0	
EL31 On 02/06/2031 Spot Bond			4.57000	111.63743	4.57000	111.52121			0.00	0	
Total EL31 SPOT									0.00	0	
Total For EL31									0.00	0	
EL36 On 31/01/2036 Spot Bond			4.82000	99.39288	4.82000	99.28699			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	135.16533	2.25000	135.04959			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	151.99071			0.00	0	
Total ELN001 SPOT									0.00	0	
Total For ELN001									0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	149.56118			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	

Contract 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 ELN004										0.00	0	
ELN00€ On 09/06/2025 Spot Bond					0.00000	115.48321				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	114.52969				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN00€ On 28/07/2025 Spot Bond					0.00000	112.97839				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN01€ On 19/08/2025 Spot Bond					0.00000	104.95313				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	106.24457				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN01€ On 23/12/2021 Spot Bond					0.00000	98.55663				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN01€ On 15/04/2024 Spot Bond					0.00000	101.66175				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN01€ On 21/05/2024 Spot Bond					0.00000	103.38050				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.21500	103.53061	9.21500	103.45460				0.00	0	18,100,000,0€
Total EMM03 SPOT										0.00	0	18,100,000,0€
Total For EMM03										0.00	0	18,100,000,0€
EMM04 On 16/05/2028 Spot Bond			10.96500	10.96500	10.96500	95.86840				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.31500	11.31500	11.31500	99.98491				0.00	0	666,666,6€
Total EMM05 SPOT										0.00	0	666,666,6€
Total For EMM05										0.00	0	666,666,6€
EMM06 On 23/06/2025 Spot Bond			9.29500	103.25873	9.29500	101.90572				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.29500	9.29500	9.29500	107.81803				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.44500	11.44500	11.44500	82.37020				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.53000	10.53000	10.53000	100.69185				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.44500	11.44500	11.44500	94.81305				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.32796				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF01 On 07/09/2021 Spot Bond					0.00000	100.25810				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF01 On 07/09/2023 Spot Bond					0.00000	100.26541				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.16742				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.16320				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	100.71815				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF02 On 02/09/2023 Spot Bond					0.00000	100.37060				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF022 On 28/05/2024 Spot Bond					0.00000	100.45075				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.68743				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.16168				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.32186				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.33074				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	101.03070				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.23891				0.00	200,000,000	100,000,000
Total EQT005 SPOT										0.00	200,000,000	100,000,000
Total For EQT005										0.00	200,000,000	100,000,000
EQT006 On 30/10/2023 Spot Bond					0.00000	100.85769				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.04119				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.58894				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.56239				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	100.63133				0.00	0	
Total ERS3C6 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 ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.56769				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.59419				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.55394				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.54118				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.62068				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.19000	109.87794	6.19000	109.82245				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	104.23858	10.00000	104.15432				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.36500	99.85662	8.36500	99.78957		610,613,213,000.00		72,996,200	4,931,398,10	
Total ES26 SPOT								610,613,213,000.00		72,996,200	4,931,398,10	
Total For ES26								610,613,213,000.00		72,996,200	4,931,398,10	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.84715	7.85000	101.78289				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.08500	78.43253	11.18500	77.81882		913,745,418,000.00		82,430,800	2,911,616,20	
Total ES33 SPOT								913,745,418,000.00		82,430,800	2,911,616,20	
Total For ES33								913,745,418,000.00		82,430,800	2,911,616,20	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.12302	7.50000	102.06174				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.59000	77.35036	11.70000	76.59912		517,530,588,000.00		44,653,200	10,136,226,60	

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 ES42 SPOT										517,530,588,000.00	44,653,200	10,136,226,60
Total For ES42										517,530,588,000.00	44,653,200	10,136,226,60
ES42/R On 25/04/2042 Spot Bond			8.50000	101.46627	8.50000	101.39706				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	100.25681				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.28929				0.00	0	100,000,00
Total EXX05 SPOT										0.00	0	100,000,00
Total For EXX05										0.00	0	100,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.06487				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.60165				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.53877				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.57861				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.60505				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.87267				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.39413				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.45896				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB17 On 08/01/2022 Spot Bond					0.00000	102.71872				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	101.63699				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.37845				0.00	300,000,000	150,000,000
Total FRB22 SPOT										0.00	300,000,000	150,000,000
Total For FRB22										0.00	300,000,000	150,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	101.79819				0.00	0	200,000,000
Total FRB23 SPOT										0.00	0	200,000,000
Total For FRB23										0.00	0	200,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	103.47795				0.00	1,200,000,000	700,000,000
Total FRB24 SPOT										0.00	1,200,000,000	700,000,000
Total For FRB24										0.00	1,200,000,000	700,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	103.34729				0.00	5,000,000,000	2,500,000,000
Total FRB25 SPOT										0.00	5,000,000,000	2,500,000,000
Total For FRB25										0.00	5,000,000,000	2,500,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	100.46886				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.99500	105.35974	8.99500	105.28378				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.20694				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.48811				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.19500	101.38401	8.19500	101.31730				0.00	0	
Total FRB30 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 FRB30										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			0.79000	174.06185	0.79000	173.93369				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.85000	315.60059	1.85000	315.34119				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.39500	2.39500	2.39500	152.62467				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.57000	200.12695	3.57000	199.93465				0.00	0	1,161,200,00
Total FRBI28 SPOT										0.00	0	1,161,200,00
Total For FRBI28										0.00	0	1,161,200,00
FRBI29 On 31/03/2029 Spot Bond			3.91000	3.91000	3.91000	106.69216				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.77000	4.77000	4.77000	215.33336				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.28000	90.38582	5.28000	90.28659				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.05000	93.72510	5.05000	93.62351				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			6.46000	6.46000	6.46000	81.06917				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			6.54000	6.54000	6.54000	80.26556				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.73000	3.73000	3.73000	145.83647				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	96.57890				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC22: On 31/01/2022 Spot Bond			1.84000	173.00393	1.84000	172.86160				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.70000	172.14633	2.70000	171.99260				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.84127				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.17300				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	102.78946				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.65268				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.89573				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	103.84779				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.52809				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.07088				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	112.20933				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.93519				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.10496				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	110.22028				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.06189				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	101.02575				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.66206				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.67348				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	100.08160				0.00	0	
Total FRC299 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 FRC299										0.00	0	
FRC30 On 25/04/2023 Spot Bond					0.00000	102.97770				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30 On 11/11/2024 Spot Bond					0.00000	103.16972				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	100.47749				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30 On 06/11/2023 Spot Bond					0.00000	100.92424				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30 On 27/02/2023 Spot Bond					0.00000	100.41575				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	102.09853				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30 On 20/06/2024 Spot Bond					0.00000	100.06056				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	100.06948				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31 On 20/06/2024 Spot Bond					0.00000	100.07622				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31 On 13/10/2026 Spot Bond					0.00000	102.28131				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31 On 15/09/2033 Spot Bond					0.00000	100.16837				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31 On 31/07/2034 Spot Bond					0.00000	100.90787				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.06862				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.07603				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.07788				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.07007				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	101.16116				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.06091				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	101.18481				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.43209				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.72882				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	101.03339				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	100.96376				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33(On 13/09/2021 Spot Bond					0.00000	101.66539				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33(On 25/04/2023 Spot Bond					0.00000	103.76917				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(On 07/12/2023 Spot Bond					0.00000	100.82935				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	101.08270				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	100.08991				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 17/08/2021 Spot Bond					0.00000	100.53270				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	100.06255				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 15/10/2022 Spot Bond					0.00000	101.11092				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(On 03/08/2021 Spot Bond					0.00000	100.77630				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34(On 20/12/2025 Spot Bond					0.00000	100.08144				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	99.92631				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	101.02549				0.00	180,000,000	90,000,000
Total FRC348 SPOT										0.00	180,000,000	90,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC348										0.00	180,000,000	90,000,000
FRC348 On 31/07/2023 Spot Bond					0.00000	100.97199				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2021 Spot Bond					0.00000	100.88061				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.43018				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	101.48190				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	100.98723				0.00	0	80,000,000
Total FRC353 SPOT										0.00	0	80,000,000
Total For FRC353										0.00	0	80,000,000
FRC353 On 30/09/2021 Spot Bond					0.00000	101.34876				0.00	340,000,000	170,000,000
Total FRC354 SPOT										0.00	340,000,000	170,000,000
Total For FRC354										0.00	340,000,000	170,000,000
FRC354 On 31/07/2023 Spot Bond					0.00000	100.98876				0.00	160,000,000	80,000,000
Total FRC355 SPOT										0.00	160,000,000	80,000,000
Total For FRC355										0.00	160,000,000	80,000,000
FRC355 On 31/01/2024 Spot Bond					0.00000	100.96574				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.97808				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2022 Spot Bond					0.00000	100.70497				0.00	160,000,000	80,000,000
Total FRC358 SPOT										0.00	160,000,000	80,000,000
Total For FRC358										0.00	160,000,000	80,000,000
FRC358 On 14/11/2022 Spot Bond					0.00000	101.10500				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	100.94136				0.00	160,000,000	80,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total FRC360 SPOT										0.00	160,000,000	80,000,000
Total For FRC360										0.00	160,000,000	80,000,000
FRC360 On 31/01/2024 Spot Bond					0.00000	100.92916				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2022 Spot Bond					0.00000	101.29417				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.71786				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	100.50208				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	100.52840				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	100.10172				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 26/08/2021 Spot Bond					0.00000	100.39739				0.00	0	
Total FRC367 SPOT										0.00	0	
Total For FRC367										0.00	0	
FRC367 On 31/05/2024 Spot Bond					0.00000	100.28144				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 26/08/2021 Spot Bond					0.00000	100.18387				0.00	0	
Total FRC369 SPOT										0.00	0	
Total For FRC369										0.00	0	
FRC369 On 20/06/2026 Spot Bond					0.00000	100.17389				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	100.17440				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC66 On 31/01/2022 Spot Bond			2.48000	2.48000	2.48000	172.21413				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.42000	2.42000	2.42000	172.27463				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.40000	2.40000	2.40000	172.29482				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.36000	102.20248	4.36000	102.09799				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.75000	111.25274	4.75000	111.13483				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.97741				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.36469				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.88345				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.92387				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.25930				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.06392				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.35888				0.00	0	
Total FRJ26 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 FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.29975				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.03971				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.47266				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.04042				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.23800	4.23800	4.23800	99.64032				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.67000	4.67000	4.67000	112.28539				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.35895				0.00	3,400,000,000	850,000,000
Total FRS103 SPOT										0.00	3,400,000,000	850,000,000
Total For FRS103										0.00	3,400,000,000	850,000,000
FRS104 On 23/01/2024 Spot Bond					0.00000	100.85110				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			4.81000	110.39877	4.81000	110.28123				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.62000	218.75207	4.62000	218.52344				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			4.95000	108.43672	4.95000	108.32005				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			4.65000	4.65000	4.65000	217.88094				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.28000	148.22371	3.28000	148.08432				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	127.47758	3.70500	127.35330				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.75000	111.25274	4.75000	111.13483				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.77000	215.56124	4.77000	215.33336				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			4.82000	214.51001	4.82000	214.28242				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.81000	120.77901	2.81000	150.47556				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			4.85000	213.88225	4.85000	213.65481				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			4.95000	108.43672	4.95000	108.32005				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS125 On 31/03/2028 Spot Bond			4.30000	191.47683	4.30000	191.28163				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.70000	98.61761	5.70000	98.50554				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.19000	192.75250	4.19000	192.55769				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS13 On 31/03/2028 Spot Bond			4.25000	192.05547	4.25000	191.86046				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.36000	203.54024	5.36000	203.31550				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.65000	99.23757	5.65000	99.12520				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			4.95000	4.95000	4.95000	108.32005				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			4.93000	106.99431	4.93000	108.59762				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.06000	194.27266	4.06000	194.07835				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.13000	208.12810	5.13000	207.90212				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.19000	192.75250	4.19000	192.55769				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.19000	192.75250	4.19000	192.55769				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.48000	189.41012	4.48000	189.21430				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14 On 31/01/2025 Spot Bond			3.58000	146.72284	3.58000	146.58127				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14 On 31/01/2022 Spot Bond			1.54000	173.30497	1.54000	173.16665				0.00	0	
Total FRS147 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 FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.54000	188.72691	4.54000	188.53088				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.58000	188.27301	4.58000	188.07684				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.55000	146.87213	3.55000	146.73077				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.05500	194.33140	4.05500	194.13711				0.00	0	200,000,00
Total FRS152 SPOT										0.00	0	200,000,00
Total For FRS152										0.00	0	200,000,00
FRS152 On 31/03/2028 Spot Bond			4.59000	4.59000	4.59000	187.96353				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 06/06/2025 Spot Bond					0.00000	18.72161				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	5.69353				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	101.02683				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	101.13194				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 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	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.10863				0.00	440,000,000	210,000,00
Total FRS180 SPOT										0.00	440,000,000	210,000,00
Total For FRS180										0.00	440,000,000	210,000,00
FRS180 On 27/09/2025 Spot Bond					0.00000	99.95278				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 04/10/2021 Spot Bond					0.00000	162.95972				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS183 On 16/11/2023 Spot Bond					0.00000	180.22083				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	149.21017				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	166.29178				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	38.37949				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.69874				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.80287				0.00	400,000,000	100,000,000
Total FRS199 SPOT										0.00	400,000,000	100,000,000
Total For FRS199										0.00	400,000,000	100,000,000
FRS199 On 12/08/2025 Spot Bond					0.00000	100.69367				0.00	400,000,000	100,000,000
Total FRS200 SPOT										0.00	400,000,000	100,000,000
Total For FRS200										0.00	400,000,000	100,000,000
FRS200 On 06/08/2025 Spot Bond					0.00000	100.46897				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS202 On 14/10/2025 Spot Bond					0.00000	101.11269				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS205 On 18/11/2024 Spot Bond					0.00000	100.56446				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS211 On 03/09/2021 Spot Bond					0.00000	126.20404				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.05459				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 06/07/2022 Spot Bond					0.00000	102.27838				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS225 On 21/12/2027 Spot Bond					0.00000	100.06255				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	

Contract 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 FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.49005				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS229 On 14/08/2027 Spot Bond					0.00000	100.69150				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 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	
FRS231 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	
FRS232 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	
FRS233 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	
FRS234 On 31/03/2032 Spot Bond					0.00000	101.73548				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	111.59936				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	106.17958				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24(On 31/03/2032 Spot Bond					0.00000	103.63325				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24(On 04/12/2022 Spot Bond					0.00000	100.40947				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24(On 12/12/2025 Spot Bond					0.00000	86.15643				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24(On 09/12/2023 Spot Bond					0.00000	100.40439				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24(On 29/12/2025 Spot Bond					0.00000	100.44649				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24(On 20/12/2021 Spot Bond					0.00000	100.04160				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24(On 19/01/2024 Spot Bond					0.00000	101.68253				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24(On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS24(On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25(On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS25(On 31/01/2022 Spot Bond					0.00000	100.70497				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS252 On 31/01/2022 Spot Bond					0.00000	100.70650				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS253 On 22/02/2024 Spot Bond					0.00000	95.36532				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS254 On 31/01/2022 Spot Bond					0.00000	100.70192				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS255 On 02/03/2024 Spot Bond					0.00000	100.32457				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS256 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	
FRS257 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS258 On 23/01/2024 Spot Bond					0.00000	100.05918				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS259 On 24/03/2022 Spot Bond					0.00000	100.03154				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	99.99990				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS261 On 28/02/2031 Spot Bond					0.00000	100.49274				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS262 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS263 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	

Contract 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 FRS263										0.00	0	
FRS26 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS26 On 26/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS265 SPOT										0.00	0	
Total For FRS265										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.13083				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.05934				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.86000	1.86000	1.86000	315.26850				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.60000	317.41974	1.60000	317.16531				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.60000	1.60000	1.60000	317.16531				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.78000	174.07198	0.78000	173.94397				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.78000	174.07198	0.78000	173.94397				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.79009				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.65000	104.19765	4.65000	104.08807				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.14000	73.74996	4.14000	112.03037				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.70000	2.70000	2.70000	151.04173				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			2.98000	2.98000	2.98000	149.60546				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.66000	2.66000	2.66000	309.52026				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.31000	5.31000	5.31000	106.32952				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.24500	114.31435	6.24500	114.25674				0.00	0	100,000,00
Total FRX24 SPOT										0.00	0	100,000,00
Total For FRX24										0.00	0	100,000,00
FRX25 On 26/07/2025 Spot Bond			6.83500	114.33249	6.83500	114.26882				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.45500	111.02753	7.45500	110.96094			75,316,374,000.00		10,102,800	5,451,40
Total FRX26 SPOT									75,316,374,000.00		10,102,800	5,451,40
Total For FRX26									75,316,374,000.00		10,102,800	5,451,40
FRX27 On 07/03/2027 Spot Bond			7.49500	115.41206	7.49500	115.34286			0.00		0	
Total FRX27 SPOT									0.00		0	
Total For FRX27									0.00		0	
FRX28 On 26/07/2028 Spot Bond			7.80500	116.67288	7.80500	116.59887			0.00		0	
Total FRX28 SPOT									0.00		0	
Total For FRX28									0.00		0	
FRX30 On 31/01/2030 Spot Bond			8.98000	108.51326	8.98000	108.43430			0.00		0	
Total FRX30 SPOT									0.00		0	
Total For FRX30									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX31 On 21/02/2031 Spot Bond			9.10000	105.84379	9.10000	105.76576				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.12500	111.96196	9.12500	111.88010				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.77500	77.97981	10.77500	77.91275				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.39432				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.79734				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.50754				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.48305				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.49968				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.50457				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.45358				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.14598				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	100.42737				0.00	0	
Total GH5A11 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 GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.50381				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.44753				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.46009				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.64290				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.51000	112.91446	3.51000	112.80652				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.44606				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.31189				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	101.05574				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.38000	109.93599	6.38000	109.87942				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.69044				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.61822				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.94500	104.27757	8.94500	104.20281				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	101.03458				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.02422				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.24652				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.53465				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.03817				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.77880				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.20003				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.20810				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.65742				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.39752				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.37229				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT33 On 18/04/2026 Spot Bond					0.00000	98.31836				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.57171				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.34987				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	99.93259				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.81654				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.42246				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.41479				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.53098				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.04760				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.92343				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.00027				0.00	400,000,000	200,000,000
Total GRT48 SPOT										0.00	400,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT48										0.00	400,000,000	200,000,000
H10T1 On 26/02/2023 Spot Bond					0.00000	100.93610				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	99.93166				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.17952				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.27228				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	99.96569				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.34551				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	101.08744				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.30061				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.37093				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	99.85824				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.39918				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.27330				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.22161				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	99.92762				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	99.93223				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	99.93363				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.20000	313.07558	2.20000	312.80936				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.55000	2.55000	2.55000	318.17436				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.03000	105.38586	10.03000	105.30042				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.69000	78.98705	4.69000	101.71599				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.28500	90.01455	11.28500	89.93270				0.00	0	4,350,000,00
Total HWAY34 SPOT										0.00	0	4,350,000,00
Total For HWAY34										0.00	0	4,350,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.88851	100.00000	12.80219				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.32500	89.32039	11.32500	89.23889				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.88728	100.00000	12.80097				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	101.13073				0.00	0	15,000,000,00
Total HWF11 SPOT										0.00	0	15,000,000,00
Total For HWF11										0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.94045				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.40135				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.12000	154.19901	2.13000	154.01582			220,735,464,240,000.00	104,120,502,000	416,354,558,50	
Total I2025 SPOT									20,735,464,240,000.00	104,120,502,000	416,354,558,50	
Total For I2025									20,735,464,240,000.00	104,120,502,000	416,354,558,50	
I2029 On 31/03/2029 Spot Bond			3.04000	113.56229	3.04000	113.45803			153,143,215,104,000.00	50,376,057,600	242,575,032,80	
Total I2029 SPOT									13,143,215,104,000.00	50,376,057,600	242,575,032,80	
Total For I2029									13,143,215,104,000.00	50,376,057,600	242,575,032,80	
I2033 On 28/02/2033 Spot Bond			3.85000	107.59199	3.86000	107.37767			312,650,853,900,000.00	81,208,014,000	228,208,647,60	
Total I2033 SPOT									12,650,853,900,000.00	81,208,014,000	228,208,647,60	
Total For I2033									12,650,853,900,000.00	81,208,014,000	228,208,647,60	
I2038 On 31/01/2038 Spot Bond			4.06000	121.66702	4.05000	121.70413			137,305,476,168,000.00	33,819,082,800	408,488,919,80	
Total I2038 SPOT									17,305,476,168,000.00	33,819,082,800	408,488,919,80	
Total For I2038									17,305,476,168,000.00	33,819,082,800	408,488,919,80	
I2046 On 31/03/2046 Spot Bond			4.05000	110.75761	4.02000	111.21454			518,215,277,070,000.00	127,954,389,400	289,930,411,70	
Total I2046 SPOT									18,215,277,070,000.00	127,954,389,400	289,930,411,70	
Total For I2046									18,215,277,070,000.00	127,954,389,400	289,930,411,70	
I2050 On 31/12/2050 Spot Bond			4.04000	112.89747	4.05000	112.56994			242,598,272,292,000.00	60,049,077,300	308,456,810,50	
Total I2050 SPOT									12,598,272,292,000.00	60,049,077,300	308,456,810,50	
Total For I2050									12,598,272,292,000.00	60,049,077,300	308,456,810,50	
IBL101 On 24/05/2022 Spot Bond			6.24500	6.24500	6.24500	103.25343			0.00	0		
Total IBL101 SPOT									0.00	0		
Total For IBL101									0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	101.03865			0.00	0		
Total IBL102 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 IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.32000	312.21567	2.32000	311.94716				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.60586				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.49770				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.55204				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.84070				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.59348				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	101.03602				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.43954				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.98570				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.66377				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.14902				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.07249				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.48376				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.45340				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.65885				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.60796				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.48746				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.48499				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.06171				0.00	1,680,000,000	520,000,000
Total IBL145 SPOT										0.00	1,680,000,000	520,000,000
Total For IBL145										0.00	1,680,000,000	520,000,000
IBL147 On 03/07/2025 Spot Bond					0.00000	99.85313				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.39455				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.41137				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	99.03318				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL154 On 19/11/2025 Spot Bond					0.00000	100.48836				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.82230				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.79792				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.82447				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.63339				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.69554				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.64392				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.97227				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.00729				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL165 On 28/07/2021 Spot Bond					0.00000	100.73440				0.00	0	
Total IBL165 SPOT										0.00	0	
Total For IBL165										0.00	0	
IBL166 On 12/08/2021 Spot Bond					0.00000	100.57936				0.00	0	
Total IBL166 SPOT										0.00	0	
Total For IBL166										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.51437				0.00	6,500,000,000	4,500,000,000
Total IBL167 SPOT										0.00	6,500,000,000	4,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL167										0.00	6,500,000,000	4,500,000,000
IBL168 On 18/05/2026 Spot Bond					0.00000	100.53256				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL169 On 19/08/2021 Spot Bond					0.00000	100.47808				0.00	0	
Total IBL169 SPOT										0.00	0	
Total For IBL169										0.00	0	
IBL171 On 25/08/2021 Spot Bond					0.00000	100.41501				0.00	0	
Total IBL171 SPOT										0.00	0	
Total For IBL171										0.00	0	
IBL36 On 31/01/2022 Spot Bond			0.86000	0.86000	0.86000	173.86184				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.89000	111.68605	6.89000	111.62336				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.83221				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.18000	173.66750	1.18000	173.53404				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.32000	107.23120	5.32000	107.18531				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.39411				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.34170				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.19500	104.84964	8.19500	104.78102				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG06 On 13/05/2030 Spot Bond			9.86500	109.59607	9.86500	109.79569				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.27329				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.76500	109.32044	8.76500	109.24359				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2023 Spot Bond					0.00000	99.94794				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.60994				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.53969				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.15479				0.00	0	62,000,00
Total IDCG16 SPOT										0.00	0	62,000,00
Total For IDCG16										0.00	0	62,000,00
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.68749				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.15273				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.68562				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.09629				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.56510				0.00	600,000,000	300,000,00
Total IDCG22 SPOT										0.00	600,000,000	300,000,00
Total For IDCG22										0.00	600,000,000	300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.97308				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.14781				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.64500	103.62904	7.64500	103.56533				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.46455				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.46663				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.11749				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.16911				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.27901				0.00	8,800,000,000	2,200,000,000
Total INLV07 SPOT										0.00	8,800,000,000	2,200,000,000
Total For INLV07										0.00	8,800,000,000	2,200,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	101.03685				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.71294				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.12258				0.00	0	
Total IPF16 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 IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.01392				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.01473				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.83831				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.44873				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.76113				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.04703				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.68748				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.69977				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	99.99999				0.00	300,000,000	150,000,000
Total IPF30 SPOT										0.00	300,000,000	150,000,000
Total For IPF30										0.00	300,000,000	150,000,000
IPF31 On 25/03/2026 Spot Bond					0.00000	98.40789				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.28396				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.16614				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC34 On 10/08/2021 Spot Bond					0.00000	101.42854				0.00	0	
Total IPFC34 SPOT										0.00	0	
Total For IPFC34										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.01536				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	101.12291	2.75000	101.10003				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.95000	184.13304	4.95000	183.93575				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	104.20881				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	101.57238				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.04097				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.28000	3.28000	3.28000	171.41107				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	100.76163				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			8.26000	103.80041	8.26000	103.73144				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	101.79576				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV043 On 21/11/2021 Spot Bond			8.26500	8.26500	8.26500	102.78220				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.20800				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.73000	173.11419	1.73000	172.97333				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.47722				0.00	1,955,700,000	1,955,700,000
Total IV046 SPOT										0.00	1,955,700,000	1,955,700,000
Total For IV046										0.00	1,955,700,000	1,955,700,000
IV050 On 26/06/2024 Spot Bond					0.00000	102.71322				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.85000	185.24159	4.85000	185.04458				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	99.92967				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.43000	103.82963	11.43000	103.73296				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.74500	102.35475	6.74500	102.29967				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	99.93841				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	99.93679				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	99.93787				0.00	0	
Total IVC107 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 IVC107										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.18034				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.70568				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.92470				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.64321				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.42050				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	100.59701				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.33377				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.78407				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.84321				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.05717				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.43387				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.40939				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.20359				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.45742				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.12482				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.10311				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	101.14244				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.27827				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	99.94760				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.25575				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.62658				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC182 On 12/08/2021 Spot Bond					0.00000	100.66384				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.02449				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	99.91340				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.13907	7.40000	100.07945				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.43598				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.39572				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.61793				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.15011				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.98704	7.23000	102.88573				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVZ048 On 24/06/2021 Spot Bond			3.95000	3.95000	3.95000	3.95000				0.00	0	
Total IVZ048 SPOT										0.00	0	
Total For IVZ048										0.00	0	
IVZ049 On 01/07/2021 Spot Bond			3.95000	3.95000	3.95000	99.90270				0.00	0	
Total IVZ049 SPOT										0.00	0	
Total For IVZ049										0.00	0	
IVZ050 On 08/07/2021 Spot Bond			3.95000	3.95000	3.95000	99.82715				0.00	0	
Total IVZ050 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 IVZ050										0.00	0	
IVZ051 On 22/07/2021 Spot Bond			4.05000	4.05000	4.05000	99.66823				0.00	0	
Total IVZ051 SPOT										0.00	0	
Total For IVZ051										0.00	0	
IVZ052 On 29/07/2021 Spot Bond			4.05000	4.05000	4.05000	99.59113				0.00	0	
Total IVZ052 SPOT										0.00	0	
Total For IVZ052										0.00	0	
IVZ053 On 05/08/2021 Spot Bond			4.05000	4.05000	4.05000	99.51415				0.00	0	
Total IVZ053 SPOT										0.00	0	
Total For IVZ053										0.00	0	
IVZ054 On 12/08/2021 Spot Bond			4.05000	4.05000	4.05000	99.43729				0.00	0	
Total IVZ054 SPOT										0.00	0	
Total For IVZ054										0.00	0	
IVZ055 On 19/08/2021 Spot Bond			4.15000	4.15000	4.15000	99.34487				0.00	0	
Total IVZ055 SPOT										0.00	0	
Total For IVZ055										0.00	0	
IVZ056 On 26/08/2021 Spot Bond			4.15000	4.15000	4.15000	99.26638				0.00	0	
Total IVZ056 SPOT										0.00	0	
Total For IVZ056										0.00	0	
IVZ057 On 02/09/2021 Spot Bond			4.15000	4.15000	4.15000	99.18802				0.00	0	
Total IVZ057 SPOT										0.00	0	
Total For IVZ057										0.00	0	
IVZ058 On 09/09/2021 Spot Bond			4.15000	4.15000	4.15000	99.10978				0.00	0	
Total IVZ058 SPOT										0.00	0	
Total For IVZ058										0.00	0	
IVZ059 On 16/09/2021 Spot Bond			4.15000	4.15000	4.15000	99.03166				0.00	0	
Total IVZ059 SPOT										0.00	0	
Total For IVZ059										0.00	0	
IVZ060 On 23/09/2021 Spot Bond			4.15000	4.15000	4.15000	98.95367				0.00	0	
Total IVZ060 SPOT										0.00	0	
Total For IVZ060										0.00	0	
IVZ061 On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ061 SPOT										0.00	0	
Total For IVZ061										0.00	0	
JIBAR On 15/03/2060 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 JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.07688				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	99.95139				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.23000	103.00425	6.23000	102.95259				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.20396				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.66559				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.97781				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	98.99171				0.00	0	2,900,000,0€
Total KAP015 SPOT										0.00	0	2,900,000,0€
Total For KAP015										0.00	0	2,900,000,0€
KAP016 On 29/04/2022 Spot Bond					0.00000	100.67460				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.54075				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.12639				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.64455				0.00	0	700,000,0€
Total KAP11 SPOT										0.00	0	700,000,0€
Total For KAP11										0.00	0	700,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KW01 On 31/10/2027 Spot Bond			8.73500	124.95851	8.73500	124.87145				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	99.63157				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	95.76127				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			7.21000	103.23455	7.21000	103.17464				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	95.70620				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.23000	105.13795	9.23000	105.06022				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.37822				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.10000	94.20211	12.10000	94.11193				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.28000	99.57260	10.28000	99.49081				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	98.29166				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	93.04400				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.71758				0.00	0	
Total LBK32 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 LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.84178				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.82252				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.41127				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	87.42637				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	100.76403				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.74000	106.48569	6.74000	106.42785				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.04761				0.00	0	100,000,00
Total LGL07 SPOT										0.00	0	100,000,00
Total For LGL07										0.00	0	100,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	101.31347				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.96930				0.00	500,000,000	250,000,00
Total LGL09 SPOT										0.00	500,000,000	250,000,00
Total For LGL09										0.00	500,000,000	250,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	100.53330				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.27454				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.13210				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	101.17767				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.65058				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.66742				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.11124				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.53389				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.54854				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.61107				0.00	0	30,000,00
Total MBF061 SPOT										0.00	0	30,000,00
Total For MBF061										0.00	0	30,000,00
MBF06 On 07/06/2022 Spot Bond					0.00000	100.52222				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.22015				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.16904				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.46689				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	

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 17/11/2023 Spot Bond					0.00000	100.50403				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06! On 28/05/2022 Spot Bond					0.00000	100.34812				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07! On 28/05/2024 Spot Bond					0.00000	100.37097				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBP03! On 02/11/2022 Spot Bond					0.00000	101.48047				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04! On 23/02/2023 Spot Bond					0.00000	100.44462				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04! On 27/07/2023 Spot Bond					0.00000	100.78182				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04! On 27/09/2021 Spot Bond					0.00000	100.07863				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04! On 27/09/2023 Spot Bond					0.00000	100.38619				0.00	360,000,000	180,000,000
Total MBP045 SPOT										0.00	360,000,000	180,000,000
Total For MBP045										0.00	360,000,000	180,000,000
MBP04! On 26/02/2022 Spot Bond					0.00000	100.73129				0.00	1,000,000,000	500,000,000
Total MBP046 SPOT										0.00	1,000,000,000	500,000,000
Total For MBP046										0.00	1,000,000,000	500,000,000
MBP04! On 26/02/2024 Spot Bond					0.00000	100.40627				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04! On 27/03/2022 Spot Bond					0.00000	99.96403				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04! On 27/03/2024 Spot Bond					0.00000	99.96322				0.00	0	
Total MBP049 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 MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.77328				0.00	400,000,000	200,000,00
Total MBP050 SPOT										0.00	400,000,000	200,000,00
Total For MBP050										0.00	400,000,000	200,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.48114				0.00	10,000,000,000	10,000,000,00
Total MBP051 SPOT										0.00	10,000,000,000	10,000,000,00
Total For MBP051										0.00	10,000,000,000	10,000,000,00
MBP05 On 26/03/2024 Spot Bond					0.00000	99.96463				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.67500	7.67500	7.67500	116.76351				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.05000	109.21801	6.05000	109.16407				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.48629				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.67060				0.00	0	100,000,00
Total MMIG07 SPOT										0.00	0	100,000,00
Total For MMIG07										0.00	0	100,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	100.31683				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.29500	104.74171	8.29500	104.67195				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	100.25989				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.54500	99.14445	8.54500	99.08577				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.95459				0.00	0	1,350,000,00

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 MTN07 SPOT										0.00	0	1,350,000,00
Total For MTN07										0.00	0	1,350,000,00
MTN09 On 11/10/2022 Spot Bond					0.00000	102.08159				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.78560				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.75592				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.50069				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.66248				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.68745				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.16022				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.89669				0.00	0	900,000,00
Total MTN17 SPOT										0.00	0	900,000,00
Total For MTN17										0.00	0	900,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	98.55344				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.27032				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.06717				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN21 On 29/06/2023 Spot Bond					0.00000	101.15648				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.96578				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.24500	103.50877	8.24500	103.43949				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.04333				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.49686				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.49686				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.53160				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.53154				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.62494				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.06442				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.08281				0.00	0	
Total N6F26 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 N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.45531				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.05604				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.07188				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.08533				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.09767				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.21000	103.57973	6.21000	103.52811				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.83000	110.27621	6.83000	110.21486				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.17500	109.58685	9.17500	109.50541				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.98804				0.00	0	100,000,00
Total NBG01G SPOT										0.00	0	100,000,00
Total For NBG01G										0.00	0	100,000,00
NBG02 On 30/04/2024 Spot Bond					0.00000	100.90420				0.00	0	80,000,00
Total NBG02G SPOT										0.00	0	80,000,00
Total For NBG02G										0.00	0	80,000,00
NBG03 On 30/04/2026 Spot Bond					0.00000	100.79049				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.98773				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.81639				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.39500	110.87341	6.39500	110.81653				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			5.28000	99.95662	5.28000	100.00000				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.69500	105.17931	5.69500	105.13037				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.54500	112.74024	6.54500	112.68009				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			7.74500	110.52611	7.74500	110.45729				0.00	0	1,220,000,00
Total NBK17A SPOT										0.00	0	1,220,000,00
Total For NBK17A										0.00	0	1,220,000,00
NBK19 On 01/06/2022 Spot Bond			6.22500	103.72996	6.22500	103.67785				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.08500	114.17424	7.08500	114.10910				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK20 On 25/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.09500	116.58855	8.09500	116.51191				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.32000	107.37314	5.32000	107.32719				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK23/On 19/11/2025 Spot Bond			6.78000	115.76558	6.78000	115.70268				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/On 19/11/2027 Spot Bond			7.82000	116.60811	7.82000	116.53521				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24I/On 11/02/2022 Spot Bond					0.00000	100.65423				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/On 17/02/2023 Spot Bond			5.80500	5.80500	5.80500	111.27318				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I/On 12/02/2025 Spot Bond					0.00000	103.55666				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	31.55296	100.00000	31.34505				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I/On 22/04/2026 Spot Bond					0.00000	103.79509				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/On 10/05/2026 Spot Bond			8.00500	113.93736	8.00500	113.86448				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/On 02/08/2023 Spot Bond			5.72500	112.38015	5.72500	112.32760				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/On 31/07/2026 Spot Bond			7.16500	118.29884	7.16500	118.22985				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/On 20/02/2024 Spot Bond			6.18000	111.61219	6.18000	111.55590				0.00	0	375,000,00
Total NBK30A SPOT										0.00	0	375,000,00
Total For NBK30A										0.00	0	375,000,00
NBK31/On 09/11/2023 Spot Bond			5.85500	109.00870	5.85500	108.95743				0.00	0	
Total NBK31A 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 NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.99765				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.66185				0.00	0	80,000,00
Total NBK35B SPOT										0.00	0	80,000,00
Total For NBK35B										0.00	0	80,000,00
NBK36I On 10/05/2026 Spot Bond					0.00000	104.70596				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	100.90956				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.97000	9.97000	9.97000	72.78507				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.92436				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.13012				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.31667				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.38086				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.54698				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.96040				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.65865				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.33046				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.65219				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.76981				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.98115				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.09913				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.10034				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.83500				0.00	0	20,000,00
Total NBKB55 SPOT										0.00	0	20,000,00
Total For NBKB55										0.00	0	20,000,00
NBKB5I On 01/08/2024 Spot Bond					0.00000	100.72726				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.82926				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.15044				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.60266				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.86458				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.48019				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.93652				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.01397				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.06332				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.14000	106.46564	9.14000	106.38810				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.06278				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.17500	105.93286	9.17500	105.85542				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.06332				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.06407				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.06514				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				000,000,000,000,000.00	20,000,000,000	20,000,000,000
Total NDAL02 SPOT										10,000,000,000,000.00	20,000,000,000	20,000,000,000
Total For NDAL02										10,000,000,000,000.00	20,000,000,000	20,000,000,000
NDAL0 On 06/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				000,000,000,000,000.00	50,000,000,000	25,000,000,000
Total NDAL03 SPOT										10,000,000,000,000.00	50,000,000,000	25,000,000,000
Total For NDAL03										10,000,000,000,000.00	50,000,000,000	25,000,000,000
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.37251				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	100.61879				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.54057				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.90701				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.74979				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.45224				0.00	0	100,000,000
Total NGL04 SPOT										0.00	0	100,000,000
Total For NGL04										0.00	0	100,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	102.16291				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.52111				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.02941				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL08 On 02/07/2025 Spot Bond					0.00000	105.96015				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	100.11384				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.27176				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.95944				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.19992				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.59415				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	101.35517				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.29859				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.82195				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	103.30419				0.00	0	2,000,000.00
Total NGT108 SPOT										0.00	0	2,000,000.00
Total For NGT108										0.00	0	2,000,000.00
NGT1G On 16/06/2026 Spot Bond					0.00000	100.21241				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.98142				0.00	0	
Total NHM007 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 NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	102.76131				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.31771				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.57725				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.81676				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.21211				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.98406				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	103.50289				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.63322				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.63784				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.82000	4.82000	4.82000	214.28242				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.56000	3.56000	3.56000	200.05627				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.88500	2.88500	2.88500	150.09096				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.33500	3.33500	3.33500	111.11136				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.80000	4.80000	4.80000	110.42295				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			2.99000	2.99000	2.99000	149.55446				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	197.01044	3.45000	196.82307				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.38000	3.38000	3.38000	147.58130				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.20500	3.20500	3.20500	204.42822				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.35000	202.82074	3.35000	202.62944				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.91500	108.92324	4.91500	108.80637				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.66050				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.32750				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN019 On 11/10/2022 Spot Bond					0.00000	98.68420				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	132.86350				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.56670				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.67100				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.96570				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.49766				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.62760				0.00	440,000,000	110,000,000
Total NN034 SPOT										0.00	440,000,000	110,000,000
Total For NN034										0.00	440,000,000	110,000,000
NN036 On 28/02/2023 Spot Bond					0.00000	100.84650				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	118.56230				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.27724				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.50549				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.22330				0.00	800,000,000	200,000,000
Total NN040 SPOT										0.00	800,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN040										0.00	800,000,000	200,000,000
NN043 On 03/03/2023 Spot Bond					0.00000	137.46680				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.79198				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	137.26740				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	135.82730				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.16980				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	122.66770				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.97677				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	99.11786				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	95.80476				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.08343				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.17878				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.30739				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.64826				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	100.73900				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	113.17000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	111.49000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	115.05000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	113.71000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	113.31400				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	107.92060				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	100.51703				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02 On 14/07/2021 Spot Bond					0.00000	100.92000				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	91.30299				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF021 On 09/07/2021 Spot Bond					0.00000	101.72254				0.00	0	
Total NNF028 SPOT										0.00	0	
Total For NNF028										0.00	0	
NNF021 On 19/04/2022 Spot Bond					0.00000	100.72690				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	107.92060				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF031 On 20/07/2021 Spot Bond					0.00000	100.86845				0.00	0	
Total NNF030 SPOT										0.00	0	
Total For NNF030										0.00	0	
NNF03 On 19/04/2022 Spot Bond					0.00000	100.71100				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF03 On 06/08/2021 Spot Bond					0.00000	100.05064				0.00	0	
Total NNF032 SPOT										0.00	0	
Total For NNF032										0.00	0	
NNF03 On 17/08/2021 Spot Bond					0.00000	100.49900				0.00	0	
Total NNF033 SPOT										0.00	0	
Total For NNF033										0.00	0	
NNF03 On 19/08/2021 Spot Bond					0.00000	100.50363				0.00	0	
Total NNF034 SPOT										0.00	0	
Total For NNF034										0.00	0	
NNF03 On 25/08/2021 Spot Bond					0.00000	100.41419				0.00	0	
Total NNF035 SPOT										0.00	0	
Total For NNF035										0.00	0	
NNF03 On 25/08/2021 Spot Bond					0.00000	100.41419				0.00	0	
Total NNF036 SPOT										0.00	0	
Total For NNF036										0.00	0	
NNF03 On 01/09/2021 Spot Bond					0.00000	100.31666				0.00	0	
Total NNF037 SPOT										0.00	0	
Total For NNF037										0.00	0	
NNF03 On 14/09/2021 Spot Bond					0.00000	100.13490				0.00	0	
Total NNF038 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 NNF038										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	130.39020				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	107.96930				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	131.56329				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.95643				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.49168				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.49262				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.44725				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.36521				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.16489				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.52739				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.50558				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.40410				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.25745				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.41705				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.90000	108.67711	6.90000	108.61702				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.45000	198.29730	2.45000	198.12469				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.41500	115.82076	9.41500	115.73345				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA02 On 30/11/2028 Spot Bond			100.00000	13.24726	100.00000	13.15949				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.41377				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.61247				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.38293				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.96886				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.15458				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC28 On 12/12/2024 Spot Bond					0.00000	100.15660				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.15777				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	100.23094				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.61098				0.00	0	19,500,000,0€
Total NTC32 SPOT										0.00	0	19,500,000,0€
Total For NTC32										0.00	0	19,500,000,0€
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.06067				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.19180				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.07000	105.78602	6.07000	105.73447				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.39600	114.38923	7.39600	114.32153				0.00	0	1,530,000,0€
Total OML07 SPOT										0.00	0	1,530,000,0€
Total For OML07										0.00	0	1,530,000,0€
OML09 On 14/09/2022 Spot Bond			6.26000	108.45464	6.26000	108.40015				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.70000	116.16347	7.70000	116.09195				0.00	0	760,000,0€
Total OML10 SPOT										0.00	0	760,000,0€
Total For OML10										0.00	0	760,000,0€
OML11 On 11/06/2024 Spot Bond					0.00000	100.12203				0.00	300,000,000	150,000,0€
Total OML11 SPOT										0.00	300,000,000	150,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For OML11										0.00	300,000,000	150,000,000
OML12 On 12/11/2025 Spot Bond					0.00000	102.12380				0.00	0	2,400,000,000
Total OML12 SPOT										0.00	0	2,400,000,000
Total For OML12										0.00	0	2,400,000,000
PEP01 On 10/03/2023 Spot Bond					0.00000	100.44688				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.52132				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.99795				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.76130				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.43168				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	101.13305				0.00	0	100,000,000
Total PMM53 SPOT										0.00	0	100,000,000
Total For PMM53										0.00	0	100,000,000
PMM55 On 28/08/2021 Spot Bond					0.00000	100.41647				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.54852				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.61685				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.62661				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.63636				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.31000	114.39358	7.39500	113.91563				919,978,851,283,000.00	1,083,444,439,300	1,214,042,346,900
Total R186 SPOT										19,978,851,283,000.00	083,444,439,300	214,042,346,900
Total For R186										19,978,851,283,000.00	083,444,439,300	214,042,346,900
R197 On 07/12/2023 Spot Bond			1.25000	319.98856	1.25000	319.74117				1,135,107,250,000.00	908,085,800	47,258,240,300
Total R197 SPOT										1,135,107,250,000.00	908,085,800	47,258,240,300
Total For R197										1,135,107,250,000.00	908,085,800	47,258,240,300
R202 On 07/12/2033 Spot Bond			3.83000	236.51795	3.82000	236.52137				114,934,714,354,000.00	30,009,063,800	163,962,883,200
Total R202 SPOT										14,934,714,354,000.00	30,009,063,800	163,962,883,200
Total For R202										14,934,714,354,000.00	30,009,063,800	163,962,883,200
R2023 On 28/02/2023 Spot Bond			5.15000	106.63528	5.23000	106.46019				964,492,687,715,000.00	575,629,648,100	710,555,347,800
Total R2023 SPOT										14,492,687,715,000.00	575,629,648,100	710,555,347,800
Total For R2023										14,492,687,715,000.00	575,629,648,100	710,555,347,800
R2030 On 31/01/2030 Spot Bond			8.92000	97.81699	9.03000	97.12087				316,130,425,640,000.00	2,613,915,967,000	1,840,989,321,000
Total R2030 SPOT										16,130,425,640,000.00	613,915,967,000	340,989,321,000
Total For R2030										16,130,425,640,000.00	613,915,967,000	340,989,321,000
R2032 On 31/03/2032 Spot Bond			9.62500	92.89309	9.69500	92.38866				809,363,476,750,000.00	1,954,219,582,000	1,684,805,112,200
Total R2032 SPOT										19,363,476,750,000.00	954,219,582,000	684,805,112,200
Total For R2032										19,363,476,750,000.00	954,219,582,000	684,805,112,200
R2035 On 28/02/2035 Spot Bond			10.20500	93.17780	10.32000	92.32782				091,335,417,154,500.00	1,184,844,234,900	1,249,481,203,800
Total R2035 SPOT										11,335,417,154,500.00	184,844,234,900	249,481,203,800
Total For R2035										11,335,417,154,500.00	184,844,234,900	249,481,203,800
R2037 On 31/01/2037 Spot Bond			10.43500	88.71252	10.54500	87.89755				772,656,076,442,000.00	1,032,358,033,200	1,214,847,246,800
Total R2037 SPOT										2,656,076,442,000.00	032,358,033,200	214,847,246,800
Total For R2037										2,656,076,442,000.00	032,358,033,200	214,847,246,800
R2040 On 31/01/2040 Spot Bond			10.57000	90.99754	10.67000	90.19886				250,530,481,386,000.00	402,131,549,800	439,342,307,700
Total R2040 SPOT										10,530,481,386,000.00	402,131,549,800	439,342,307,700
Total For R2040										10,530,481,386,000.00	402,131,549,800	439,342,307,700
R2044 On 31/01/2044 Spot Bond			10.60000	87.79998	10.71500	86.88125				825,511,177,640,000.00	1,021,274,639,400	1,551,555,795,500
Total R2044 SPOT										25,511,177,640,000.00	021,274,639,400	551,555,795,500
Total For R2044										25,511,177,640,000.00	021,274,639,400	551,555,795,500
R2048 On 28/02/2048 Spot Bond			10.52500	87.05640	10.63000	86.18530				587,887,156,520,000.00	3,761,319,444,800	1,593,825,971,200
Total R2048 SPOT										17,887,156,520,000.00	761,319,444,800	593,825,971,200
Total For R2048										17,887,156,520,000.00	761,319,444,800	593,825,971,200

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 31/03/2036 Spot Bond			10.13500	72.07962	10.23500	71.43231			023,429,067,753,000.00	396,983,627,800	645,375,053,90
Total R209 SPOT									23,429,067,753,000.00	396,983,627,800	645,375,053,90
Total For R209									23,429,067,753,000.00	396,983,627,800	645,375,053,90
R210 On 31/03/2028 Spot Bond			2.83000	209.35387	2.85000	208.90942			37,395,805,082,000.00	13,214,065,400	66,224,694,50
Total R210 SPOT									37,395,805,082,000.00	13,214,065,400	66,224,694,50
Total For R210									37,395,805,082,000.00	13,214,065,400	66,224,694,50
R212 On 31/01/2022 Spot Bond			0.53000	174.32568	0.53000	174.20106			45,775,106,674,000.00	86,368,125,800	208,285,425,80
Total R212 SPOT									45,775,106,674,000.00	86,368,125,800	208,285,425,80
Total For R212									45,775,106,674,000.00	86,368,125,800	208,285,425,80
R213 On 28/02/2031 Spot Bond			9.27000	87.96852	9.36500	87.36404			001,126,341,438,000.00	323,746,099,400	460,734,371,60
Total R213 SPOT									1,126,341,438,000.00	323,746,099,400	460,734,371,60
Total For R213									1,126,341,438,000.00	323,746,099,400	460,734,371,60
R214 On 28/02/2041 Spot Bond			10.52000	68.97158	10.63000	68.25425			884,004,138,032,000.00	84,030,811,600	380,383,305,20
Total R214 SPOT									884,004,138,032,000.00	84,030,811,600	380,383,305,20
Total For R214									884,004,138,032,000.00	84,030,811,600	380,383,305,20
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.11263			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.35522			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	99.88485			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.41664			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.24189			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.47791			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.06830			0.00	0	
Total RDFB16 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 RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.64369				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.38887				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.24922				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.01271				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.01470				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	99.94521				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	99.50487				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.92263				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.56964				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.62131				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2021 Spot Bond					0.00000	100.12472				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.81792				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	100.45487				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.43849				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.43158				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	103.10269				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	104.44307				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.87332				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.11954				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.63231				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	101.08208				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.41403				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.07995				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES50 On 22/10/2023 Spot Bond					0.00000	101.02139				0.00	300,000,000	250,000,000
Total RES50 SPOT										0.00	300,000,000	250,000,000
Total For RES50										0.00	300,000,000	250,000,000
RES52 On 07/05/2024 Spot Bond					0.00000	100.74486				0.00	0	0
Total RES52 SPOT										0.00	0	0
Total For RES52										0.00	0	0
RMB106 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMB106 SPOT										0.00	0	0
Total For RMB106										0.00	0	0
RW23 On 10/12/2023 Spot Bond			6.88000	106.30044	6.88000	106.24152				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			11.40000	94.79505	11.40000	94.70894				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
SBK23 On 28/05/2022 Spot Bond			5.39000	106.40492	5.39000	106.35879				0.00	0	0
Total SBK23 SPOT										0.00	0	0
Total For SBK23										0.00	0	0
SBK24/JIBAR On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SBK24/JIBAR SPOT										0.00	0	0
Total For SBK24/JIBAR										0.00	0	0
SBN01 On 31/07/2021 Spot Bond					0.00000	100.79445				0.00	0	0
Total SBN01 SPOT										0.00	0	0
Total For SBN01										0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS18 SPOT										0.00	0	0
Total For SBS18										0.00	0	0
SBS19 On 23/06/2021 Spot Bond			4.99000	99.93169	4.99000	99.97267				0.00	0	0
Total SBS19 SPOT										0.00	0	0
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			7.14000	113.00199	7.14000	112.93737				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond					0.00000	104.57726				0.00	0	0
Total SBS21 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.13500	113.18951	6.13500	113.13284				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.24000	104.65335	7.24000	104.59269				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.66000	110.43302	7.66000	110.36501				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.26000	113.81299	6.26000	113.75582				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.45000	112.08868	6.45000	112.02972				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.59500	110.68299	8.59500	110.60582				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.28000	102.60358	4.28000	102.56809				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.49500	107.11311	5.49500	107.06578				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.84000	115.49589	6.84000	115.43259				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.81000	116.24932	7.81000	116.17674				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.59500	111.68207	5.59500	111.63101				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.86806				0.00	0	40,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS47 SPOT										0.00	0	40,000,00
Total For SBS47										0.00	0	40,000,00
SBS49 On 31/01/2022 Spot Bond					0.00000	101.32247				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.71500	106.58913	4.71500	106.54797				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.95000	5.95000	5.95000	112.99169				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.48306				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.68469				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.87204				0.00	800,000,000	200,000,00
Total SBS55 SPOT										0.00	800,000,000	200,000,00
Total For SBS55										0.00	800,000,000	200,000,00
SBS56 On 12/06/2022 Spot Bond			5.18500	103.85564	5.18500	103.81207				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.79298				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.99673				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.50869				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.35933				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS63 On 31/01/2026 Spot Bond					0.00000	101.39170				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.93213				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.16945				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.27567				0.00	0	20,000,00
Total SBS66 SPOT										0.00	0	20,000,00
Total For SBS66										0.00	0	20,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	100.92004				0.00	600,000,000	300,000,00
Total SBS67 SPOT										0.00	600,000,000	300,000,00
Total For SBS67										0.00	600,000,000	300,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	100.74066				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.34886				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.69000	316.76333	1.69000	316.50711				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.77000	4.77000	4.77000	215.33336				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	102.14255				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	103.56088				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.35786				0.00	0	
Total SBT103 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 SBT103									0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	103.33408			0.00	0	
Total SBT104 SPOT									0.00	0	
Total For SBT104									0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBT105 SPOT									0.00	0	
Total For SBT105									0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	103.44124			0.00	0	100,000,00
Total SBT201 SPOT									0.00	0	100,000,00
Total For SBT201									0.00	0	100,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	100.48419			0.00	0	
Total SBT202 SPOT									0.00	0	
Total For SBT202									0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.33000	107.41399	7.33000	107.35063			0.00	0	
Total SBT203 SPOT									0.00	0	
Total For SBT203									0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.68256			0.00	0	
Total SBT204 SPOT									0.00	0	
Total For SBT204									0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	100.42945			0.00	0	1,000,000,00
Total SBT205 SPOT									0.00	0	1,000,000,00
Total For SBT205									0.00	0	1,000,000,00
SBT206 On 25/06/2025 Spot Bond					0.00000	104.89845			0.00	0	
Total SBT206 SPOT									0.00	0	
Total For SBT206									0.00	0	
SBT207 On 28/11/2025 Spot Bond					0.00000	101.05001			0.00	0	2,500,000,00
Total SBT207 SPOT									0.00	0	2,500,000,00
Total For SBT207									0.00	0	2,500,000,00
SGI005 On 10/07/2021 Spot Bond					0.00000	101.86448			0.00	0	
Total SGI005 SPOT									0.00	0	
Total For SGI005									0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.63013			0.00	0	
Total SGI006 SPOT									0.00	0	
Total For SGI006									0.00	0	
SHI02 On 01/10/2021 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 SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	100.73308				0.00	600,000,000	300,000,000
Total SLI4 SPOT										0.00	600,000,000	300,000,000
Total For SLI4										0.00	600,000,000	300,000,000
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.61353				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.58917				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.72762				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.61037				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.64003				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.64746				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.59452				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.64746				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.73744				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.71100				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.01536				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.66865				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.03000	110.29372	7.03000	110.23128				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.58777				0.00	120,000,000	100,000,00
Total SNT04 SPOT										0.00	120,000,000	100,000,00
Total For SNT04										0.00	120,000,000	100,000,00
SNT05 On 30/11/2025 Spot Bond					0.00000	100.39521				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.37003				0.00	0	1,000,000,00
Total SOLB01 SPOT										0.00	0	1,000,000,00
Total For SOLB01										0.00	0	1,000,000,00
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.57032				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA12 On 21/08/2022 Spot Bond					0.00000	100.99013				0.00	0	100,000,00
Total SPDA12 SPOT										0.00	0	100,000,00
Total For SPDA12										0.00	0	100,000,00
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.49767				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.52242				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG004 On 27/09/2023 Spot Bond					0.00000	99.99808				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG005 On 15/03/2024 Spot Bond					0.00000	100.15013				0.00	0	
Total SPG005 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For SPG005										0.00	0	
SPG005 On 18/06/2022 Spot Bond					0.00000	100.16597				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG006 On 18/06/2024 Spot Bond					0.00000	100.37377				0.00	200,000,000	100,000,000
Total SPG007 SPOT										0.00	200,000,000	100,000,000
Total For SPG007										0.00	200,000,000	100,000,000
SPG007 On 15/10/2022 Spot Bond					0.00000	101.20704				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	101.14843				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	100.42404				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC010 On 01/12/2021 Spot Bond					0.00000	100.32318				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.10631				0.00	380,000,000	190,000,000
Total SSA07 SPOT										0.00	380,000,000	190,000,000
Total For SSA07										0.00	380,000,000	190,000,000
SSN011 On 31/01/2025 Spot Bond			3.54500	3.54500	3.54500	146.75571				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			7.37000	114.10389	7.37000	114.03622				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			8.85500	90.37676	8.85500	90.31295				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	97.44556				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN041 On 13/10/2023 Spot Bond					0.00000	101.10203				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN040 On 13/10/2023 Spot Bond			6.63000	108.64422	6.63000	108.58614				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN041 On 31/01/2038 Spot Bond			4.75000	111.25274	4.75000	111.13483				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043 On 09/02/2027 Spot Bond					0.00000	99.36324				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044 On 30/04/2027 Spot Bond					0.00000	100.93051				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	100.32503				0.00	0	2,500,000,00
Total SSN047 SPOT										0.00	0	2,500,000,00
Total For SSN047										0.00	0	2,500,000,00
SSN047 On 08/12/2023 Spot Bond			2.28000	2.28000	2.28000	312.23424				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	100.90967				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	100.79791				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	99.88004				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/01/2025 Spot Bond			2.93000	2.93000	2.93000	149.86075				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	

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 31/01/2038 Spot Bond			4.95000	4.95000	4.95000	108.32005				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			3.88000	3.88000	3.88000	106.91779				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.03000	4.03000	4.03000	194.43123				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.43784				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.42949				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.40890				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.15528				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.15149				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.06254				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	101.12801				0.00	0	
Total SSN078 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 SSN078										0.00	0	
SSN07 On 31/07/2021 Spot Bond					0.00000	104.03200				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08 On 27/08/2024 Spot Bond					0.00000	100.46516				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08 On 12/09/2025 Spot Bond					0.00000	100.18310				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08 On 05/11/2023 Spot Bond					0.00000	100.78892				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08 On 07/12/2033 Spot Bond			4.69500	4.69500	4.69500	216.92139				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08 On 21/12/2026 Spot Bond					0.00000	98.89260				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09 On 31/01/2030 Spot Bond					0.00000	102.07451				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09 On 28/05/2025 Spot Bond					0.00000	100.32595				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09 On 28/02/2027 Spot Bond					0.00000	100.43218				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09 On 07/06/2023 Spot Bond					0.00000	100.28740				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			9.69500	93.52481	9.69500	93.45145				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 28/11/2021 Spot Bond					0.00000	100.37092				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN101 On 21/12/2026 Spot Bond					0.00000	100.07456				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			4.07500	93.97186	4.07500	193.90219				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			4.87500	88.89014	4.87500	213.13347				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 04/02/2022 Spot Bond					0.00000	100.70373				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN106 On 10/02/2023 Spot Bond					0.00000	100.64984				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	99.89994				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN112 On 14/07/2021 Spot Bond					0.00000	100.94361				0.00	0	
Total SSN112 SPOT										0.00	0	
Total For SSN112										0.00	0	
SSN113 On 10/08/2021 Spot Bond					0.00000	100.63774				0.00	0	
Total SSN113 SPOT										0.00	0	
Total For SSN113										0.00	0	
SSN114 On 11/08/2021 Spot Bond					0.00000	100.57686				0.00	0	
Total SSN114 SPOT										0.00	0	
Total For SSN114										0.00	0	
SSN115 On 11/08/2021 Spot Bond					0.00000	100.57686				0.00	0	
Total SSN115 SPOT										0.00	0	
Total For SSN115										0.00	0	
SSN116 On 19/08/2021 Spot Bond					0.00000	100.48607				0.00	0	
Total SSN116 SPOT										0.00	0	
Total For SSN116										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN117 On 19/08/2021 Spot Bond					0.00000	100.47508				0.00	0	
Total SSN117 SPOT										0.00	0	
Total For SSN117										0.00	0	
SSN118 On 07/09/2021 Spot Bond					0.00000	100.26806				0.00	0	
Total SSN118 SPOT										0.00	0	
Total For SSN118										0.00	0	
SSN119 On 09/09/2021 Spot Bond					0.00000	99.03255				0.00	0	
Total SSN119 SPOT										0.00	0	
Total For SSN119										0.00	0	
SSN120 On 11/09/2021 Spot Bond					0.00000	100.16689				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.96500	105.84211	7.96500	105.77438				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.52803				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.35000	102.78651	4.35000	102.75041				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.45198				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.43296				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.47767				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.49937				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.29247	7.21000	102.22004				0.00	0	
Total T17A31 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 T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.86748				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.60045				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.41985				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.75846				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	101.04951				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.70818				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.36893				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.91775				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.12936				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.22606				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.55951				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.62765				0.00	0	

Contract 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	99.99241				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	101.05671				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.45884				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.70334				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.92487				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										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	100.54133				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.35000	103.25241	4.35000	103.21613				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	100.80098				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A8 On 21/11/2021 Spot Bond			4.35000	102.88480	4.35000	102.84867				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B1 On 21/11/2021 Spot Bond					0.00000	100.59923				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14B2 On 21/11/2021 Spot Bond					0.00000	100.65153				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	100.55937				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C1 On 21/11/2021 Spot Bond					0.00000	100.84827				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C2 On 21/11/2021 Spot Bond					0.00000	100.86986				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C3 On 21/11/2021 Spot Bond					0.00000	100.61630				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D1 On 21/11/2021 Spot Bond					0.00000	100.93028				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D2 On 21/11/2021 Spot Bond					0.00000	101.42760				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D3 On 21/11/2021 Spot Bond					0.00000	101.28396				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A2 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.50917				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond					0.00000	100.91593				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.42279				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.49577				0.00	0	
Total TH15A8 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 TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.47485				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.53949				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.80097				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.86007				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.58413				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.97346				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.56134				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.84569				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.14111				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.76328				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.64939				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.38544				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A2 On 21/08/2024 Spot Bond			8.49000	102.96001	8.49000	102.88909				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A3 On 21/08/2022 Spot Bond					0.00000	100.71575				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A4 On 21/08/2024 Spot Bond					0.00000	100.50432				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A5 On 21/08/2022 Spot Bond					0.00000	100.48055				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A7 On 21/08/2024 Spot Bond					0.00000	100.50147				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.76000	102.01219	5.76000	101.96420				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	100.52238				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.55658				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.55848				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.55183				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	100.59740				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	

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	100.58506				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.75568				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.83607				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.78880				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.54207				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.57620				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.75035				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.41862				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.08658				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.33000	105.86233	6.33000	105.80856				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.43000	108.96762	7.43000	108.90284				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.25341				0.00	0	
Total TL26 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 TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.21483				0.00	300,000,000	150,000,00
Total TL27 SPOT										0.00	300,000,000	150,000,00
Total For TL27										0.00	300,000,000	150,000,00
TL28 On 24/04/2025 Spot Bond			7.84500	106.28891	7.84500	106.22189				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.55660				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.10733				0.00	0	100,000,00
Total TL30 SPOT										0.00	0	100,000,00
Total For TL30										0.00	0	100,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	100.43268				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.68112				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.15000	109.32303	7.15000	109.26043			449,580,560,000.00		62,878,400	3,037,900,00
Total TN23 SPOT									449,580,560,000.00		62,878,400	3,037,900,00
Total For TN23									449,580,560,000.00		62,878,400	3,037,900,00
TN23/R On 06/11/2023 Spot Bond			100.00000	25.33968	100.00000	25.17271			0.00		0	
Total TN23/R2023 SPOT									0.00		0	
Total For TN23/R2023									0.00		0	
TN25 On 19/08/2025 Spot Bond			8.42000	107.07822	8.42000	107.00506			210,237,296,000.00		24,968,800	6,661,384,40
Total TN25 SPOT									210,237,296,000.00		24,968,800	6,661,384,40
Total For TN25									210,237,296,000.00		24,968,800	6,661,384,40
TN25/R On 19/08/2025 Spot Bond			100.00000	15.82597	100.00000	15.71998			0.00		0	
Total TN25/R186 SPOT									0.00		0	
Total For TN25/R186									0.00		0	
TN27 On 14/11/2027 Spot Bond			9.14500	99.90557	9.14500	99.83277			180,171,132,000.00		19,701,600	13,378,450,80
Total TN27 SPOT									180,171,132,000.00		19,701,600	13,378,450,80
Total For TN27									180,171,132,000.00		19,701,600	13,378,450,80
TN27/R On 14/11/2027 Spot Bond			100.00000	10.34468	100.00000	10.27652			0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.66500	101.30424	10.66500	101.21800				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	118.43069	8.00000	118.35457				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.97000	93.20254	11.97000	93.11377				0.00	0	1,867,500.00
Total TN40 SPOT										0.00	0	1,867,500.00
Total For TN40										0.00	0	1,867,500.00
TN40/R On 09/10/2040 Spot Bond			10.75000	102.31514	10.75000	102.22737				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	100.41619				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.42089				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	101.37134	7.61000	100.10209				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.35747				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.63288				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.34000	104.58729	6.34000	104.53409				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.61620				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA3B On 14/11/2022 Spot Bond					0.00000	100.79885				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.88670				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	101.04022				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.09587				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.63000	108.41447	6.63000	108.35652				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	101.04022				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.09587				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	101.76789	8.62000	101.69752				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.57932				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	102.11453				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.47777				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.60928				0.00	0	
Total TRA5C1 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 TRA5C1										0.00	0	
TSP24€ On 21/07/2021 Spot Bond					0.00000	99.66450				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP24€ On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP25€ On 06/09/2021 Spot Bond					0.00000	99.00806				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	99.07642				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25€ On 29/11/2021 Spot Bond					0.00000	98.21974				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25€ On 14/02/2022 Spot Bond					0.00000	96.98052				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	96.48692				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25€ On 16/03/2022 Spot Bond					0.00000	96.35902				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25€ On 11/05/2022 Spot Bond					0.00000	95.75311				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.91398				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.18503				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	102.05830				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	101.08147				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC36 On 08/07/2021 Spot Bond					0.00000	100.90041				0.00	0	
Total TWC369 SPOT										0.00	0	
Total For TWC369										0.00	0	
TWC37 On 15/07/2021 Spot Bond					0.00000	104.50353				0.00	0	
Total TWC370 SPOT										0.00	0	
Total For TWC370										0.00	0	
TWC37 On 21/07/2021 Spot Bond					0.00000	108.34288				0.00	0	
Total TWC371 SPOT										0.00	0	
Total For TWC371										0.00	0	
TWC37 On 29/07/2021 Spot Bond					0.00000	101.63831				0.00	0	
Total TWC372 SPOT										0.00	0	
Total For TWC372										0.00	0	
TWC37 On 06/08/2021 Spot Bond					0.00000	101.32432				0.00	0	
Total TWC373 SPOT										0.00	0	
Total For TWC373										0.00	0	
TWC37 On 16/08/2021 Spot Bond					0.00000	101.17384				0.00	0	
Total TWC374 SPOT										0.00	0	
Total For TWC374										0.00	0	
TWC37 On 26/08/2021 Spot Bond					0.00000	101.17384				0.00	0	
Total TWC375 SPOT										0.00	0	
Total For TWC375										0.00	0	
TWC37 On 09/09/2021 Spot Bond					0.00000	100.16779				0.00	0	
Total TWC376 SPOT										0.00	0	
Total For TWC376										0.00	0	
TWC37 On 16/09/2021 Spot Bond					0.00000	100.08949				0.00	0	
Total TWC377 SPOT										0.00	0	
Total For TWC377										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.78500	109.01515	9.78500	108.93029				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	

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 15/05/2024 Spot Bond					0.00000	100.56799				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.63691				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.66869				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.80627				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	101.14578				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.95611				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.48426				0.00	400,000,000	200,000,000
Total VKE13 SPOT										0.00	400,000,000	200,000,000
Total For VKE13										0.00	400,000,000	200,000,000
VKE14 On 27/08/2023 Spot Bond					0.00000	100.46938				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.59462				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.61739				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.09458				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.20232				0.00	0	
Total WHL03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
Total For WHL03									0.00	0	
Total for SPOT									1.49e+017	170,641,242,600	767,953,937,200
Total for SPOT :									1.49e+017	170,641,242,600	767,953,937,200
Total Futures									1.49e+017	170,641,245,401	767,954,954,400
Total Options									0.00	0	120,400
Grand Total:									1.49e+017	170,641,245,401	767,955,074,800