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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/07/2021

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			11.26619	78.47132	11.24888	78.56414			27,464,962.00	350	
ES33	On	04/11/2021	Bond Future			11.50475	75.55732	11.48651	75.65224			26,445,062.00	350	35
ES33	On	03/02/2022	Bond Future			11.75331	76.44411	11.73413	76.54089			0.00	0	
ES33	On	05/05/2022	Bond Future			12.00466	73.58852	11.98457	73.68685			0.00	0	
Total ES33 Future												53,910,024.00	700	35
Total For ES33												53,910,024.00	700	35
ES42	On	05/08/2021	Bond Future			11.80785	77.06945	11.80024	77.11545			368,314,901.55	4,779	
ES42	On	04/11/2021	Bond Future			12.03498	73.65720	12.02684	73.70485			352,007,758.80	4,779	4,779
ES42	On	03/02/2022	Bond Future			12.26400	74.52231	12.25537	74.57129			0.00	0	
ES42	On	05/05/2022	Bond Future			12.50391	71.16273	12.49482	71.21266			0.00	0	
Total ES42 Future												720,322,660.35	9,558	4,779
Total For ES42												720,322,660.35	9,558	4,779
I2025	On	05/08/2021	Bond Future			153.37929	153.37929	153.19951	153.19951			161,355,013.08	1,052	4,052
I2025	On	04/11/2021	Bond Future			155.06200	155.06200	154.88248	154.88248			163,125,224.00	1,052	8,104
I2025	On	03/02/2022	Bond Future			155.31139	155.31139	155.13073	155.13073			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			157.18317	157.18317	157.00111	157.00111			0.00	0	
Total I2025 Future												324,480,237.08	2,104	4,9
Total For I2025												324,480,237.08	2,104	4,9
I2029	On	05/08/2021	Bond Future			113.77768	113.77768	113.99431	113.99431			150,869,203.68	1,326	2,4
I2029	On	04/11/2021	Bond Future			113.85724	113.85724	114.07780	114.07780			150,974,700.24	1,326	7
I2029	On	03/02/2022	Bond Future			115.19288	115.19288	115.41707	115.41707			0.00	0	
I2029	On	05/05/2022	Bond Future			115.39096	115.39096	115.61801	115.61801			0.00	0	
Total I2029 Future												301,843,903.92	2,652	3,15
Total For I2029												301,843,903.92	2,652	3,15
I2033	On	05/08/2021	Bond Future			107.72382	107.72382	107.57043	107.57043			1,576,214,934.24	14,632	2,3
I2033	On	04/11/2021	Bond Future			107.65763	107.65763	107.50408	107.50408			1,575,246,442.16	14,632	8,0
I2033	On	03/02/2022	Bond Future			108.92045	108.92045	108.76606	108.76606			0.00	0	
I2033	On	05/05/2022	Bond Future			108.96421	108.96421	108.80804	108.80804			0.00	0	
Total I2033 Future												3,151,461,376.40	29,264	10,3
Total For I2033												3,151,461,376.40	29,264	10,3
I2038	On	05/08/2021	Bond Future			119.02940	119.02940	118.95129	118.95129			341,733,407.40	2,871	7,5
I2038	On	04/11/2021	Bond Future			120.33537	120.33537	120.25795	120.25795			345,482,847.27	2,871	2,6
I2038	On	03/02/2022	Bond Future			119.98136	119.98136	119.90360	119.90360			0.00	0	
I2038	On	05/05/2022	Bond Future			121.42749	121.42749	121.34950	121.34950			0.00	0	
Total I2038 Future												687,216,254.67	5,742	10,21
Total For I2038												687,216,254.67	5,742	10,21
I2046	On	05/08/2021	Bond Future			108.64516	108.64516	108.94164	108.94164			68,989,676.60	635	17,4
I2046	On	04/11/2021	Bond Future			108.00070	108.00070	108.30193	108.30193			68,580,444.50	635	6
I2046	On	03/02/2022	Bond Future			109.26781	109.26781	109.57361	109.57361			0.00	0	
I2046	On	05/05/2022	Bond Future			108.71487	108.71487	109.02416	109.02416			0.00	0	
Total I2046 Future												137,570,121.10	1,270	18,05
Total For I2046												137,570,121.10	1,270	18,05
I2050	On	05/08/2021	Bond Future			109.75535	109.75535	110.71868	110.71868			162,986,694.75	1,485	10,1
I2050	On	04/11/2021	Bond Future			110.95929	110.95929	111.93493	111.93493			164,774,545.65	1,485	1,4
I2050	On	03/02/2022	Bond Future			110.29962	110.29962	111.28726	111.28726			0.00	0	
I2050	On	05/05/2022	Bond Future			111.62920	111.62920	112.62914	112.62914			0.00	0	
Total I2050 Future												327,761,240.40	2,970	11,6
Total For I2050												327,761,240.40	2,970	11,6
R186	On	05/08/2021	Bond Future			7.64154	113.82589	7.61775	113.93689		6.44	70,799,703.58	622	87,5
R186	On	04/11/2021	Bond Future			7.84316	115.04669	7.81748	115.16052		6.03	0.00	0	
R186	On	03/02/2022	Bond Future			8.05260	111.08664	8.02495	111.20282		5.96	0.00	0	
R186	On	05/05/2022	Bond Future			8.27837	112.40019	8.24861	112.51839		5.71	0.00	0	

Contract 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												70,799,703.58	622	87,54
R186	On	05/08/2021	Bond Future	8.62	Call			4,569.53000	4.56953	4,456,020	7.14	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			10.23000	0.01023	7,720	7.14	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			4,613.29000	4.61329	4,499,900	7.15	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			9.69000	0.00969	7,300	7.15	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			4,525.75000	4.52575	4,412,130	7.13	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			10.79000	0.01079	8,170	7.13	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,093.42000	1.09342	1,081,110	6.16	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			383.62000	0.38362	366,080	6.59	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.10	Call			2,321.99000	2.32199	2,195,560	6.16	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,077.64000	1.07764	1,065,040	6.16	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			2,350.11000	2.35011	2,223,410	6.17	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,062.03000	1.06203	1,049,160	6.17	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			2,294.03000	2.29403	2,167,890	6.16	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			1,499.29000	1.49929	1,386,630	6.04	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			1,710.15000	1.71015	1,711,320	6.04	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call			4,509.82000	4.50982	4,378,450	6.59	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			792.03000	0.79203	715,490	5.76	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,980.79000	3.98079	4,020,430	5.76	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			803.74000	0.80374	726,860	5.76	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,948.94000	3.94894	3,988,240	5.76	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			815.84000	0.81584	738,080	5.76	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,917.49000	3.91749	3,955,910	5.76	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			2,204.45000	2.20445	2,228,390	5.74	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,444.78000	2.44478	2,351,140	5.73	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			2,240.77000	2.24077	2,265,330	5.73	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			2,466.41000	2.46641	2,372,450	5.73	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			2,222.76000	2.22276	2,247,000	5.73	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,487.72000	2.48772	2,393,460	5.74	0.00	0	
Total R186 Option												0.00	0	30,35
Total For R186												70,799,703.58	622	117,90
R197	On	05/08/2021	Bond Future			321.55089	321.55089	321.96093	321.96093			308,367,303.51	959	1,17
R197	On	04/11/2021	Bond Future			325.07842	325.07842	325.49755	325.49755			308,824,499.00	950	9,3
R197	On	03/02/2022	Bond Future			320.74337	320.74337	321.16870	321.16870			0.00	0	
R197	On	05/05/2022	Bond Future			324.60963	324.60963	325.04186	325.04186			0.00	0	
Total R197 Future												617,191,802.51	1,909	2,06
Total For R197												617,191,802.51	1,909	2,06
R202	On	05/08/2021	Bond Future			236.13665	236.13665	235.75626	235.75626			412,294,590.90	1,746	9,3
R202	On	04/11/2021	Bond Future			238.72721	238.72721	238.34589	238.34589			416,817,708.66	1,746	1,6

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			237.19942	237.19942	236.81498	236.81498			0.00	0	
R202	On	05/05/2022	Bond Future			240.05834	240.05834	239.67056	239.67056			0.00	0	
Total R202 Future												829,112,299.56	3,492	10,94
Total For R202												829,112,299.56	3,492	10,94
R2023	On	05/08/2021	Bond Future			5.22961	107.16507	5.22498	107.17207		1.20	0.00	0	15,24
R2023	On	04/11/2021	Bond Future			5.40452	104.40742	5.39773	104.41607		1.17	0.00	0	
R2023	On	03/02/2022	Bond Future			5.60781	105.60716	5.59835	105.61688		1.00	0.00	0	
R2023	On	05/05/2022	Bond Future			5.86722	102.94523	5.85399	102.95567		0.90	0.00	0	
Total R2023 Future												0.00	0	15,24
R2023	On	05/08/2021	Bond Future	5.30	Call			175.71000	0.17571	188,540	1.22	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			62.34000	0.06234	82,170	1.22	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			186.30000	0.18630	198,660	1.23	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			57.83000	0.05783	77,190	1.23	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			165.40000	0.16540	178,670	1.22	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			67.14000	0.06714	87,410	1.22	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			640.55000	0.64055	648,090	0.88	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			26.84000	0.02684	25,930	0.88	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			663.34000	0.66334	671,080	0.88	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			28.26000	0.02826	27,300	0.88	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			651.92000	0.65192	659,610	0.88	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			29.73000	0.02973	28,620	0.88	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			84.12000	0.08412	64,670	0.78	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			619.23000	0.61923	609,500	0.78	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			78.39000	0.07839	59,810	0.78	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			634.23000	0.63423	625,370	0.78	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			81.22000	0.08122	62,100	0.78	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			626.70000	0.62670	617,300	0.78	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			235.90000	0.23590	202,570	0.94	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			592.10000	0.59210	548,760	0.94	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			233.43000	0.23343	200,530	0.94	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			581.38000	0.58138	537,180	0.94	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			238.40000	0.23840	204,640	0.94	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			586.73000	0.58673	542,960	0.94	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	15,24
R2030	On	05/08/2021	Bond Future			9.04110	94.16391	9.03788	94.18195		10.18	60,924,049.77	647	100,36
R2030	On	04/11/2021	Bond Future			9.23316	95.17403	9.22953	95.19371		9.80	6,567,008.07	69	11
R2030	On	03/02/2022	Bond Future			9.43299	92.26344	9.42902	92.28423		9.66	0.00	0	
R2030	On	05/05/2022	Bond Future			9.64332	93.35470	9.63905	93.37630		9.18	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total R2030 Future												67,491,057.84	716	100,52	
R2030	On	05/08/2021	Bond Future	10.42	Call			7,354.57000	7.35457	7,333,490	12.14		0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Call			1,409.78000	1.40978	1,286,200	10.35		0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Put			784.33000	0.78433	678,790	10.35		0.00	0	7,50
R2030	On	05/08/2021	Bond Future	8.50	Put			3,224.48000	3.22448	3,182,500	9.60		0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call			148.01000	0.14801	87,990	9.60		0.00	0	5,00
R2030	On	05/08/2021	Bond Future	9.50	Call			2,805.55000	2.80555	2,725,960	10.89		0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Call			5,993.65000	5.99365	5,966,540	11.84		0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put			20.35000	0.02035	11,280	11.84		0.00	0	4,
R2030	On	05/08/2021	Bond Future	9.75	Call			3,989.15000	3.98915	3,937,450	11.28		0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put			106.24000	0.10624	72,580	11.28		0.00	0	4,
R2030	On	05/08/2021	Bond Future	8.83	Put			1,742.30000	1.74230	1,644,120	10.01		0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put			6.00000	0.00600	2,820	12.13		0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Call			6,751.14000	6.75114	6,728,070	12.00		0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put			10.17000	0.01017	5,140	12.00		0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			1,937.43000	1.93743	1,845,810	9.96		0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			478.31000	0.47831	368,650	9.96		0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put			7,895.28000	7.89528	7,912,750	9.36		0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put			261.81000	0.26181	200,260	10.89		0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Put			1,323.45000	1.32345	1,214,980	10.13		0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			829.45000	0.82945	702,940	10.13		0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put			310.34000	0.31034	241,690	10.81		0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			2,583.17000	2.58317	2,496,480	10.81		0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call			15,306.80000	15.30680	15,288,760	12.78		0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			568.35000	0.56835	452,130	10.01		0.00	0	4,
R2030	On	05/08/2021	Bond Future	10.42	Put			5.71000	0.00571	2,670	12.14		0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			7,404.71000	7.40471	7,383,760	12.15		0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			5.44000	0.00544	2,530	12.15		0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			7,304.41000	7.30441	7,283,190	12.13		0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			0.00000	0.00000	0,000	12.78		0.00	0	60
R2030	On	05/08/2021	Bond Future	7.70	Call			0.69000	0.00069	0,120	9.36		0.00	0	20
R2030	On	04/11/2021	Bond Future	9.20	Call			2,205.61000	2.20561	1,976,580	9.77		0.00	0	,
R2030	On	04/11/2021	Bond Future	8.27	Put			5,870.00000	5.87000	5,750,550	9.04		0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			476.56000	0.47656	337,430	9.04		0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			3,739.00000	3.73900	3,552,510	9.46		0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,204.40000	1.20440	998,230	9.46		0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			11,175.46000	11.17546	11,113,290	12.11		0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			122.52000	0.12252	80,030	12.11		0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call			7,471.60000	7.47160	7,351,980	11.30		0.00	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
R2030	On	04/11/2021	Bond Future	10.60	Put			407.74000	0.40774	307,800	11.30	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			7,515.16000	7.51516	7,396,410	11.31	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			402.34000	0.40234	303,270	11.31	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			7,427.96000	7.42796	7,307,490	11.29	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Call			10,388.43000	10.38843	10,314,710	12.11	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			169.70000	0.16970	115,660	12.11	0.00	0	;
R2030	On	04/11/2021	Bond Future	9.90	Put			1,006.88000	1.00688	839,370	10.42	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			4,552.49000	4.55249	4,365,300	10.42	0.00	0	;
R2030	On	04/11/2021	Bond Future	9.20	Put			2,365.88000	2.36588	2,156,530	9.77	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			413.09000	0.41309	312,300	11.29	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Put			6,526.36000	6.52636	6,334,590	9.01	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			2,947.89000	2.94789	2,639,300	9.62	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			852.26000	0.85226	645,830	11.00	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.78	Call			3,988.54000	3.98854	3,674,710	9.85	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			2,173.43000	2.17343	1,880,390	9.85	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			2,735.87000	2.73587	2,428,520	9.58	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			3,150.95000	3.15095	2,864,390	9.58	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.43	Put			2,942.75000	2.94275	2,654,950	9.62	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			872.73000	0.87273	660,170	9.01	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Call			2,974.97000	2.97497	2,666,130	9.63	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			2,917.48000	2.91748	2,629,430	9.63	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call			3,002.18000	3.00218	2,693,390	9.63	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			2,892.37000	2.89237	2,604,370	9.63	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Put			2,541.95000	2.54195	2,250,520	9.72	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			3,431.96000	3.43196	3,119,740	9.72	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put			4,706.48000	4.70648	4,439,760	9.25	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			1,608.86000	1.60886	1,321,350	9.25	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Call			7,924.82000	7.92482	7,697,600	11.00	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			711.97000	0.71197	540,420	8.55	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call			4,236.85000	4.23685	3,912,150	9.29	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put			2,225.68000	2.22568	1,919,490	9.48	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call			4,990.78000	4.99078	4,662,960	9.46	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			4,125.16000	4.12516	3,830,120	8.96	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put			7,221.62000	7.22162	7,029,800	8.58	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			1,056.50000	1.05650	843,080	8.58	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put			8,712.31000	8.71231	8,562,360	8.55	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Call			2,648.09000	2.64809	2,331,450	8.96	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			2,257.54000	2.25754	1,951,320	9.46	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			2,681.20000	2.68120	2,378,100	9.29	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Call			5,023.43000	5.02343	4,695,620	9.47	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/05/2022	Bond Future	10.20	Put			2,241.56000	2.24156	1,935,350	9.47	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			5,056.15000	5.05615	4,728,360	9.48	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Put			5,594.02000	5.59402	5,324,990	8.68	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			1,702.99000	1.70299	1,412,360	8.68	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call			7,979.69000	7.97969	7,712,580	10.30	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			1,231.94000	1.23194	986,430	10.30	0.00	0	1,80
Total R2030 Option												0.00	0	29,24
Total For R2030												67,491,057.84	716	129,76
R2032	On	05/08/2021	Bond Future			9.73653	93.26482	9.72809	93.31634		11.11	8,393,833.80	90	122,1'
R2032	On	04/11/2021	Bond Future			9.93530	90.12060	9.92627	90.17409		11.33	0.00	0	5
R2032	On	03/02/2022	Bond Future			10.13811	91.15669	10.12855	91.21163		10.79	0.00	0	
R2032	On	05/05/2022	Bond Future			10.34722	88.08814	10.33715	88.14424		10.84	0.00	0	
Total R2032 Future												8,393,833.80	90	122,16
R2032	On	05/08/2021	Bond Future	11.36	Call			9,267.90000	9.26790	9,214,730	13.58	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			2.38000	0.00238	0,730	13.58	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			9,320.48000	9.32048	9,267,380	13.59	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			2.27000	0.00227	0,690	13.59	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			9,215.28000	9.21528	9,162,040	13.57	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			2.50000	0.00250	0,780	13.57	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			340.29000	0.34029	202,490	13.82	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			10,113.66000	10.11366	9,923,500	13.84	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			336.32000	0.33632	199,650	13.84	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			10,020.31000	10.02031	9,827,880	13.81	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			2,904.48000	2.90448	2,567,000	11.16	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			2,331.58000	2.33158	1,940,610	11.16	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			15,138.75000	15.13875	15,059,120	14.28	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			344.31000	0.34431	205,370	13.81	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			50.26000	0.05026	24,120	14.28	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call			10,066.98000	10.06698	9,875,690	13.82	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			4,761.03000	4.76103	4,466,380	10.49	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,132.04000	1.13204	783,900	10.49	0.00	0	70
R2032	On	03/02/2022	Bond Future	10.95	Call			6,264.73000	6.26473	5,819,590	11.53	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			1,707.52000	1.70752	1,317,320	11.53	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			4,063.40000	4.06340	3,577,110	10.87	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			2,802.64000	2.80264	2,371,290	10.87	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			5,165.61000	5.16561	4,751,870	10.15	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call			5,155.63000	5.15563	4,676,260	11.16	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			2,170.29000	2.17029	1,745,860	11.16	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.14	Call			3,400.12000	3.40012	2,914,080	10.70	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	10.14	Put		3,334.33000	3.33433	2,903,230	10.70	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Put		7,020.91000	7.02091	6,714,460	9.75	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call		2,026.08000	2.02608	1,553,810	10.20	0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.45	Call		4,401.50000	4.40150	3,914,770	10.95	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		2,579.34000	2.57934	2,147,550	10.95	0.00	0	15'
R2032	On	03/02/2022	Bond Future	9.81	Call		2,487.24000	2.48724	2,003,770	10.41	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		4,344.07000	4.34407	3,915,540	10.41	0.00	0	15'
R2032	On	03/02/2022	Bond Future	8.91	Put		8,160.64000	8.16064	7,937,890	9.72	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call		1,935.56000	1.93556	1,466,880	10.15	0.00	0	40'
R2032	On	03/02/2022	Bond Future	10.43	Call		4,332.94000	4.33294	3,846,170	10.93	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		2,622.67000	2.62267	2,190,840	10.93	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		4,367.30000	4.36730	3,880,410	10.94	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		2,601.06000	2.60106	2,169,110	10.94	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		4,298.95000	4.29895	3,812,070	10.93	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		1,085.25000	1.08525	723,860	9.75	0.00	0	5'
R2032	On	03/02/2022	Bond Future	11.13	Put		1,473.07000	1.47307	1,107,170	11.77	0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.53	Call		4,681.58000	4.68158	4,196,360	11.02	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		2,413.80000	2.41380	1,983,520	11.02	0.00	0	2'
R2032	On	03/02/2022	Bond Future	9.62	Put		5,015.32000	5.01532	4,597,990	10.20	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		2,644.70000	2.64470	2,212,760	10.93	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		768.38000	0.76838	490,690	9.72	0.00	0	15'
R2032	On	03/02/2022	Bond Future	11.13	Call		6,986.29000	6.98629	6,565,450	11.77	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		6,155.56000	6.15556	5,719,810	11.56	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		2,405.43000	2.40543	2,025,780	11.56	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		6,191.53000	6.19153	5,756,630	11.57	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		2,388.88000	2.38888	2,010,080	11.57	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		6,119.35000	6.11935	5,682,780	11.55	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		2,421.79000	2.42179	2,041,320	11.55	0.00	0	
Total R2032 Option											0.00	0	4,81
Total For R2032											8,393,833.80	90	126,96
R2035	On	05/08/2021	Bond Future			10.33688	93.40964	10.32343	93.49919	12.29	0.00	0	81,43
R2035	On	04/11/2021	Bond Future			10.53719	89.93732	10.52299	90.02921	12.64	0.00	0	
R2035	On	03/02/2022	Bond Future			10.74493	90.97096	10.73001	91.06469	12.07	0.00	0	
R2035	On	05/05/2022	Bond Future			10.95061	87.56864	10.93498	87.66409	12.19	0.00	0	
Total R2035 Future											0.00	0	81,43
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	0,000	11.49	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		44,708.08000	44.70808	44,797,630	11.49	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.00000	0.00000	0,000	11.49	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Call		3,277.01000	3.27701	3,105,900	13.45	0.00	0	

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			371.58000	0.37158	290,020	13.45	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put			2,567.04000	2.56704	2,491,480	11.92	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put			44,591.50000	44.59150	44,681,050	11.49	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call			0.00000	0.00000	0,000	11.49	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call			512.09000	0.51209	346,980	11.92	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.29	Put			44,824.79000	44.82479	44,914,340	11.49	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Call			6,643.49000	6.64349	6,536,530	14.74	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put			45.40000	0.04540	27,990	14.74	0.00	0	10
R2035	On	04/11/2021	Bond Future	10.12	Call			1,736.77000	1.73677	1,328,150	12.17	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put			2,639.03000	2.63903	2,284,410	12.77	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Call			3,264.02000	3.26402	2,817,510	12.77	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Call			18,115.19000	18.11519	18,007,570	16.09	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			767.59000	0.76759	543,340	14.74	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call			5,113.51000	5.11351	4,688,890	13.48	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			1,610.17000	1.61017	1,277,440	13.48	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put			3,952.80000	3.95280	3,627,170	12.33	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			1,711.73000	1.71173	1,304,390	12.15	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.12	Put			4,402.69000	4.40269	4,085,960	12.17	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			293.45000	0.29345	200,880	16.09	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			12,014.86000	12.01486	11,831,390	16.09	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put			288.94000	0.28894	197,360	16.09	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			11,918.66000	11.91866	11,733,210	16.09	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			30.45000	0.03045	14,720	16.09	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call			8,223.62000	8.22362	7,907,480	14.74	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Call			3,192.28000	3.19228	2,747,030	12.75	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			2,695.62000	2.69562	2,342,260	12.75	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.11	Put			4,445.26000	4.44526	4,129,810	12.15	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			298.02000	0.29802	204,460	16.09	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			2,025.89000	2.02589	1,608,370	12.33	0.00	0	70
R2035	On	04/11/2021	Bond Future	12.52	Call			11,966.76000	11.96676	11,782,300	16.09	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Call			5,643.59000	5.64359	5,238,200	13.72	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put			1,411.90000	1.41190	1,098,400	13.72	0.00	0	30
R2035	On	03/02/2022	Bond Future	10.26	Put			5,421.51000	5.42151	4,998,240	11.59	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			2,393.01000	2.39301	1,876,010	11.59	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.73	Call			7,683.65000	7.68365	7,201,930	13.36	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put			6,090.35000	6.09035	5,686,290	11.39	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			1,996.56000	1.99656	1,498,770	11.39	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.39	Call			6,242.88000	6.24288	5,716,970	12.84	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			1,522.27000	1.52227	1,156,390	13.60	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			5,796.81000	5.79681	5,255,870	12.67	0.00	0	

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	11.28	Put			2,435.35000	2.43535	1,988,140	12.67	0.00	0	20
R2035	On	03/02/2022	Bond Future	9.70	Put			8,010.96000	8.01096	7,711,180	10.96	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			1,174.40000	1.17440	780,890	10.96	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.23	Call			5,597.38000	5.59738	5,051,440	12.59	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			1,709.85000	1.70985	1,321,860	13.36	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.03	Call			4,823.30000	4.82330	4,269,910	12.34	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			2,966.16000	2.96616	2,506,500	12.34	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.24	Put			2,513.62000	2.51362	2,062,140	12.61	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			5,557.60000	5.55760	5,011,470	12.58	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			2,553.65000	2.55365	2,101,250	12.58	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			2,231.68000	2.23168	1,799,500	12.84	0.00	0	60
R2035	On	03/02/2022	Bond Future	10.65	Call			3,508.46000	3.50846	2,969,870	11.98	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			4,013.60000	4.01360	3,568,740	11.98	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.05	Put			2,919.76000	2.91976	2,460,800	12.36	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put			5,067.17000	5.06717	4,636,750	11.69	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call			2,630.12000	2.63012	2,105,970	11.69	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.88	Call			8,340.47000	8.34047	7,880,860	13.60	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			2,533.69000	2.53369	2,081,480	12.59	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			5,636.98000	5.63698	5,091,770	12.61	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Call			4,898.68000	4.89868	4,345,990	12.36	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			6,920.32000	6.92032	6,338,730	12.86	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			2,705.45000	2.70545	2,219,310	12.86	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			6,842.73000	6.84273	6,258,510	12.83	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			2,741.66000	2.74166	2,252,890	12.83	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			6,881.35000	6.88135	6,298,440	12.85	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			2,723.35000	2.72335	2,235,890	12.85	0.00	0	
Total R2035 Option												0.00	0	13,100
Total For R2035												0.00	0	94,600
R2037	On	05/08/2021	Bond Future			10.58600	84.53787	10.56762	84.65995		13.53	0.00	0	125,200
R2037	On	04/11/2021	Bond Future			10.77787	85.44482	10.75859	85.56946		13.24	42,722,410.00	500	500
R2037	On	03/02/2022	Bond Future			10.97679	82.17222	10.95660	82.29911		13.31	0.00	0	
R2037	On	05/05/2022	Bond Future			11.18163	83.14440	11.16055	83.27325		12.82	0.00	0	
Total R2037 Future												42,722,410.00	500	125,700
R2037	On	05/08/2021	Bond Future	12.27	Call			10,272.33000	10.27233	10,148,950	17.68	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put			2.89000	0.00289	1,590	17.68	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call			10,326.76000	10.32676	10,203,450	17.70	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put			2.74000	0.00274	1,510	17.70	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call			10,217.84000	10.21784	10,094,370	17.66	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put			3.05000	0.00305	1,660	17.66	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/11/2021	Bond Future	12.81	Put		273.62000	0.27362	192,270	17.00	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		5,859.24000	5.85924	5,442,930	14.49	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.82	Call		12,155.06000	12.15506	11,949,930	17.00	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		269.43000	0.26943	188,940	17.00	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		12,202.12000	12.20212	11,997,850	17.00	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		265.30000	0.26530	185,670	17.00	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		12,108.01000	12.10801	11,902,020	17.00	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		9,684.57000	9.68457	9,389,800	16.11	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		540.89000	0.54089	370,760	16.11	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		1,319.72000	1.31972	1,028,050	14.49	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		5,535.75000	5.53575	4,977,740	13.86	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		2,516.66000	2.51666	2,085,540	13.86	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		5,575.18000	5.57518	5,017,820	13.87	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		2,496.63000	2.49663	2,066,160	13.87	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		5,614.92000	5.61492	5,057,990	13.89	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		2,476.98000	2.47698	2,046,940	13.89	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		2,790.86000	2.79086	2,315,670	13.43	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		6,719.61000	6.71961	6,116,490	13.45	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		2,772.56000	2.77256	2,298,290	13.45	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		6,758.19000	6.75819	6,156,270	13.46	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		2,754.38000	2.75438	2,281,310	13.46	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		6,681.09000	6.68109	6,077,050	13.43	0.00	0	
Total R2037 Option											0.00	0	1,200
Total For R2037											42,722,410.00	500	126,960
R2040	On	05/08/2021	Bond Future			10.72991	86.47912	10.72151	86.53874	14.03	0.00	0	85,600
R2040	On	04/11/2021	Bond Future			10.91760	87.40685	10.90868	87.46846	13.74	0.00	0	
R2040	On	03/02/2022	Bond Future			11.11210	83.90656	11.10269	83.96973	13.84	0.00	0	
R2040	On	05/05/2022	Bond Future			11.31186	84.89929	11.30199	84.96371	13.32	0.00	0	
Total R2040 Future											0.00	0	85,600
R2040	On	05/08/2021	Bond Future	12.48	Call		11,183.80000	11.18380	11,123,440	18.85	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		2.30000	0.00230	1,560	18.85	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		11,240.45000	11.24045	11,180,130	18.87	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		117.10000	0.11710	71,560	16.40	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		5,696.91000	5.69691	5,591,750	16.40	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		22,663.31000	22.66331	22,603,690	19.51	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		2.19000	0.00219	1,490	18.87	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		11,127.08000	11.12708	11,066,670	18.82	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		0.00000	0.00000	0,000	19.51	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.47	Put		2.41000	0.00241	1,620	18.82	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 Intert
R2040	On	05/08/2021	Bond Future	11.05	Put			581.62000	0.58162	428,160	14.77	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call			2,865.41000	2.86541	2,652,330	14.77	0.00	0	96
R2040	On	04/11/2021	Bond Future	12.91	Call			12,542.65000	12.54265	12,378,330	17.61	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put			320.36000	0.32036	217,650	17.61	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call			12,444.64000	12.44464	12,275,720	17.57	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put			330.10000	0.33010	222,790	17.57	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call			12,493.65000	12.49365	12,327,020	17.59	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put			325.20000	0.32520	220,180	17.59	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put			2,767.26000	2.76726	2,279,090	14.66	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call			5,920.46000	5.92046	5,370,420	14.68	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put			2,745.64000	2.74564	2,258,770	14.68	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call			5,837.37000	5.83737	5,284,510	14.64	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put			2,789.05000	2.78905	2,299,360	14.64	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call			5,878.87000	5.87887	5,327,530	14.66	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put			1,546.66000	1.54666	1,181,200	16.01	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call			6,948.62000	6.94862	6,346,000	14.12	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put			3,123.75000	3.12375	2,585,550	14.12	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call			6,988.76000	6.98876	6,387,770	14.14	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put			3,103.36000	3.10336	2,566,790	14.14	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call			6,908.24000	6.90824	6,304,300	14.10	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put			11,692.52000	11.69252	11,441,660	12.37	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call			1,045.51000	1.04551	730,230	12.37	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put			7,515.20000	7.51520	7,022,350	12.71	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call			2,507.11000	2.50711	1,949,840	12.71	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call			11,765.34000	11.76534	11,335,460	16.01	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put			3,143.98000	3.14398	2,604,460	14.10	0.00	0	
Total R2040 Option												0.00	0	6,30
Total For R2040												0.00	0	91,95
R2044	On	05/08/2021	Bond Future			10.79788	83.07482	10.78920	83.13717		14.62	333,545,402.30	4,015	66,87
R2044	On	04/11/2021	Bond Future			10.97778	83.96608	10.96859	84.03032		14.31	0.00	0	
R2044	On	03/02/2022	Bond Future			11.16401	80.55137	11.15432	80.61720		14.42	0.00	0	
R2044	On	05/05/2022	Bond Future			11.35489	81.50442	11.34473	81.57153		13.87	0.00	0	
Total R2044 Future												333,545,402.30	4,015	66,87
R2044	On	05/08/2021	Bond Future	12.60	Call			11,478.50000	11.47850	11,416,580	20.84	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put			1.79000	0.00179	2,220	20.84	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call			11,534.09000	11.53409	11,472,190	20.87	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put			1.69000	0.00169	2,140	20.87	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call			11,422.83000	11.42283	11,360,890	20.81	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put			1.89000	0.00189	2,300	20.81	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 Interr
R2044	On	04/11/2021	Bond Future	12.91	Call		12,241.79000	12.24179	12,074,350	18.54	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		354.01000	0.35401	250,810	18.54	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		12,145.26000	12.14526	11,972,960	18.49	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		364.51000	0.36451	256,450	18.49	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		12,193.52000	12.19352	12,023,650	18.51	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		359.22000	0.35922	253,590	18.51	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		2,755.43000	2.75543	2,258,480	14.88	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		5,734.23000	5.73423	5,171,870	14.90	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		2,733.56000	2.73356	2,237,030	14.90	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		5,650.66000	5.65066	5,087,020	14.86	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		2,777.70000	2.77770	2,279,890	14.86	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		5,692.29000	5.69229	5,129,510	14.88	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		6,863.89000	6.86389	6,244,620	14.74	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		3,209.21000	3.20921	2,657,050	14.74	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		6,904.27000	6.90427	6,286,320	14.76	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		3,188.60000	3.18860	2,637,760	14.76	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		6,823.83000	6.82383	6,203,250	14.72	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		3,230.23000	3.23023	2,676,760	14.72	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											333,545,402.30	4,015	66,87
R2048	On	05/08/2021	Bond Future			10.72077	86.65386	10.71665	86.68448	14.29	0.00	0	171,1'
R2048	On	04/11/2021	Bond Future			10.89678	83.17207	10.89231	83.20436	14.71	0.00	0	
R2048	On	03/02/2022	Bond Future			11.07848	84.12799	11.07372	84.16139	14.05	0.00	0	
R2048	On	05/05/2022	Bond Future			11.25707	80.70792	11.25204	80.74224	14.26	0.00	0	
Total R2048 Future											0.00	0	171,11
R2048	On	05/08/2021	Bond Future	12.51	Call		11,657.66000	11.65766	11,628,070	20.86	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		1.98000	0.00198	3,010	20.86	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		11,714.20000	11.71420	11,684,620	20.90	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		1.88000	0.00188	2,920	20.90	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call		3,826.26000	3.82626	3,678,960	15.71	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Put		2,387.91000	2.38791	2,206,760	13.90	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		2,229.84000	2.22984	2,001,540	14.67	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.60	Put		1,908.94000	1.90894	1,705,960	14.06	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		2.09000	0.00209	3,100	20.82	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put		5,712.40000	5.71240	5,709,610	13.91	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		71.18000	0.07118	37,770	13.91	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put		365.73000	0.36573	249,050	15.71	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		11,601.04000	11.60104	11,571,430	20.82	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call		1,033.92000	1.03392	800,320	14.06	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	05/08/2021	Bond Future	10.50	Call		749.83000	0.74983	538,060	13.90	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put		3,549.30000	3.54930	3,439,160	13.68	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		348.30000	0.34830	207,540	13.68	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.90	Put		886.43000	0.88643	688,750	14.67	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		357.30000	0.35730	246,690	19.04	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Call		261.07000	0.26107	181,000	13.75	0.00	0	1,20
R2048	On	04/11/2021	Bond Future	12.84	Call		12,544.19000	12.54419	12,403,790	19.06	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		352.11000	0.35211	244,000	19.06	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		12,593.09000	12.59309	12,455,220	19.09	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		346.98000	0.34698	241,400	19.09	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		12,495.27000	12.49527	12,352,370	19.04	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Put		5,800.49000	5.80049	5,467,600	13.77	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		1,315.80000	1.31580	950,620	13.77	0.00	0	1,20
R2048	On	04/11/2021	Bond Future	9.60	Put		10,621.66000	10.62166	10,573,880	13.75	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		5,688.98000	5.68898	5,119,790	14.72	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		2,990.09000	2.99009	2,454,300	14.72	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		5,731.41000	5.73141	5,163,100	14.74	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		2,966.49000	2.96649	2,431,580	14.74	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		5,773.92000	5.77392	5,206,290	14.75	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		2,943.08000	2.94308	2,408,850	14.75	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		3,248.71000	3.24871	2,669,090	14.98	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		6,819.33000	6.81933	6,201,990	14.94	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		3,292.09000	3.29209	2,709,070	14.94	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		6,860.48000	6.86048	6,244,830	14.96	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		3,270.33000	3.27033	2,689,000	14.96	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		6,901.69000	6.90169	6,287,750	14.98	0.00	0	
Total R2048 Option											0.00	0	5,00
Total For R2048											0.00	0	176,11
R209	On	05/08/2021	Bond Future			10.30109	71.96928	10.28185	72.08092	13.63	0.00	0	28,70
R209	On	04/11/2021	Bond Future			10.47832	69.60141	10.45821	69.71524	13.98	0.00	0	4,70
R209	On	03/02/2022	Bond Future			10.65775	70.40153	10.63677	70.51738	13.40	0.00	0	
R209	On	05/05/2022	Bond Future			10.84080	68.09280	10.81897	68.21039	13.51	0.00	0	
Total R209 Future											0.00	0	33,40
R209	On	05/08/2021	Bond Future	11.80	Call		8,083.68000	8.08368	7,969,620	17.25	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		4.83000	0.00483	2,410	17.25	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		8,132.09000	8.13209	8,018,130	17.26	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		4.61000	0.00461	2,290	17.26	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		8,035.23000	8.03523	7,921,050	17.23	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		5.07000	0.00507	2,530	17.23	0.00	0	

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		519.53000	0.51953	295,500	12.38	0.00	0	6,00
R209	On	04/11/2021	Bond Future	12.18	Call		9,199.11000	9.19911	8,964,700	17.24	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		350.16000	0.35016	229,580	17.24	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		9,241.60000	9.24160	9,008,230	17.26	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		2,609.55000	2.60955	2,219,190	13.98	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		346.17000	0.34617	226,630	17.26	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		9,156.61000	9.15661	8,921,220	17.22	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		354.19000	0.35419	232,630	17.22	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		2,373.31000	2.37331	2,096,780	13.98	0.00	0	9,40
R209	On	04/11/2021	Bond Future	9.50	Put		6,265.70000	6.26570	6,155,500	12.38	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Call		1,340.55000	1.34055	987,570	13.27	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put		4,007.81000	4.00781	3,768,660	13.27	0.00	0	3,10
R209	On	04/11/2021	Bond Future	12.00	Call		8,433.81000	8.43381	8,180,410	16.87	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		430.51000	0.43051	290,940	16.87	0.00	0	9,00
R209	On	03/02/2022	Bond Future	11.03	Put		2,310.90000	2.31090	1,940,420	13.69	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		4,470.60000	4.47060	3,984,500	13.71	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		2,291.95000	2.29195	1,921,700	13.71	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		4,402.72000	4.40272	3,916,200	13.68	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		2,329.78000	2.32978	1,959,110	13.68	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		4,436.72000	4.43672	3,950,390	13.69	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		5,723.32000	5.72332	5,196,610	14.32	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		2,488.43000	2.48843	2,079,310	14.32	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		5,756.99000	5.75699	5,231,060	14.33	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		2,471.83000	2.47183	2,063,490	14.33	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		5,689.92000	5.68992	5,162,230	14.30	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		2,505.35000	2.50535	2,095,250	14.30	0.00	0	
Total R209 Option											0.00	0	27,50
Total For R209											0.00	0	60,90
R210	On	05/08/2021	Bond Future			209.23353	209.23353	209.11917	209.11917		126,377,052.12	604	1,30
R210	On	04/11/2021	Bond Future			208.74522	208.74522	208.63251	208.63251		126,082,112.88	604	4,
R210	On	03/02/2022	Bond Future			211.19411	211.19411	211.08194	211.08194		0.00	0	
R210	On	05/05/2022	Bond Future			210.90468	210.90468	210.79110	210.79110		0.00	0	
Total R210 Future											252,459,165.00	1,208	1,72
Total For R210											252,459,165.00	1,208	1,72
R212	On	05/08/2021	Bond Future			173.07500	173.07500	173.05756	173.05756		0.00	0	2,40
R212	On	04/11/2021	Bond Future			174.97382	174.97382	174.95870	174.95870		0.00	0	
Total R212 Future											0.00	0	2,40
Total For R212											0.00	0	2,40
R213	On	05/08/2021	Bond Future			9.42473	88.05673	9.41605	88.10524	10.77	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 Intere
R213	On	04/11/2021			9.61753	85.47225	9.60825	85.52257		10.92	0.00	0	
R213	On	03/02/2022			9.81766	86.45441	9.80782	86.50614		10.42	0.00	0	
R213	On	05/05/2022			10.01731	83.94459	10.00695	83.99741		10.38	0.00	0	
Total R213 Future											0.00	0	9,02
R213	On	05/08/2021	10.85	Call			7,553.97000	7.55397	7,501,560	12.81	0.00	0	
R213	On	05/08/2021	10.85	Put			5.71000	0.00571	1,810	12.81	0.00	0	
R213	On	05/08/2021	10.86	Call			7,603.21000	7.60321	7,550,960	12.82	0.00	0	
R213	On	05/08/2021	10.14	Call			4,042.45000	4.04245	3,942,400	11.85	0.00	0	
R213	On	05/08/2021	10.14	Put			117.29000	0.11729	65,750	11.85	0.00	0	
R213	On	05/08/2021	9.34	Put			1,307.74000	1.30774	1,169,610	10.55	0.00	0	
R213	On	05/08/2021	10.86	Put			5.45000	0.00545	1,710	12.82	0.00	0	
R213	On	05/08/2021	10.84	Call			7,504.71000	7.50471	7,452,130	12.80	0.00	0	
R213	On	05/08/2021	9.34	Call			881.22000	0.88122	694,580	10.55	0.00	0	
R213	On	05/08/2021	10.84	Put			5.99000	0.00599	1,920	12.80	0.00	0	
R213	On	05/08/2021	10.78	Call			7,208.56000	7.20856	7,154,810	12.74	0.00	0	
R213	On	05/08/2021	10.78	Put			7.96000	0.00796	2,720	12.74	0.00	0	
R213	On	04/11/2021	11.11	Call			8,052.96000	8.05296	7,892,260	13.09	0.00	0	
R213	On	04/11/2021	11.11	Put			392.06000	0.39206	281,680	13.09	0.00	0	
R213	On	04/11/2021	11.09	Call			7,966.82000	7.96682	7,804,440	13.06	0.00	0	
R213	On	04/11/2021	11.09	Put			401.85000	0.40185	289,790	13.06	0.00	0	
R213	On	04/11/2021	11.10	Call			8,009.87000	8.00987	7,848,340	13.07	0.00	0	
R213	On	04/11/2021	11.10	Put			396.92000	0.39692	285,710	13.07	0.00	0	
R213	On	03/02/2022	10.60	Call			5,560.19000	5.56019	5,265,820	11.28	0.00	0	
R213	On	03/02/2022	10.60	Put			1,525.41000	1.52541	1,282,770	11.28	0.00	0	4:
R213	On	03/02/2022	10.00	Call			3,555.79000	3.55579	3,219,370	10.60	0.00	0	
R213	On	03/02/2022	10.00	Put			2,553.06000	2.55306	2,268,370	10.60	0.00	0	4:
R213	On	03/02/2022	9.22	Put			4,801.45000	4.80145	4,545,260	10.01	0.00	0	
R213	On	03/02/2022	10.25	Call			4,342.91000	4.34291	4,019,160	10.85	0.00	0	
R213	On	03/02/2022	10.25	Put			2,058.93000	2.05893	1,786,910	10.85	0.00	0	10
R213	On	03/02/2022	9.76	Call			2,883.70000	2.88370	2,543,520	10.43	0.00	0	
R213	On	03/02/2022	9.76	Put			3,135.65000	3.13565	2,847,200	10.43	0.00	0	10
R213	On	03/02/2022	8.80	Put			6,455.00000	6.45500	6,257,600	9.63	0.00	0	
R213	On	03/02/2022	9.15	Call			1,500.64000	1.50064	1,200,510	9.95	0.00	0	2:
R213	On	03/02/2022	10.15	Call			4,020.27000	4.02027	3,690,510	10.75	0.00	0	
R213	On	03/02/2022	10.15	Put			2,245.68000	2.24568	1,967,650	10.75	0.00	0	20
R213	On	03/02/2022	9.58	Call			2,424.97000	2.42497	2,092,250	10.30	0.00	0	
R213	On	03/02/2022	9.58	Put			3,634.11000	3.63411	3,353,120	10.30	0.00	0	20
R213	On	03/02/2022	8.63	Put			7,230.74000	7.23074	7,065,310	9.57	0.00	0	
R213	On	03/02/2022	9.22	Call			1,635.32000	1.63532	1,327,400	10.01	0.00	0	4:

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	9.97	Call		3,468.12000	3.46812	3,130,790	10.58	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		2,620.89000	2.62089	2,335,290	10.58	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		3,497.31000	3.49731	3,160,180	10.59	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		2,598.21000	2.59821	2,312,810	10.59	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		3,439.04000	3.43904	3,101,270	10.57	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		931.78000	0.93178	682,650	9.63	0.00	0	10
R213	On	03/02/2022	Bond Future	10.67	Put		1,435.47000	1.43547	1,199,520	11.37	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call		4,083.94000	4.08394	3,755,350	10.77	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put		2,207.14000	2.20714	1,930,280	10.77	0.00	0	20
R213	On	03/02/2022	Bond Future	9.15	Put		5,054.02000	5.05402	4,805,620	9.95	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		2,643.73000	2.64373	2,357,690	10.57	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		730.17000	0.73017	513,010	9.57	0.00	0	20
R213	On	03/02/2022	Bond Future	10.67	Call		5,814.51000	5.81451	5,526,830	11.37	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		5,329.53000	5.32953	5,004,970	10.91	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		2,180.05000	2.18005	1,908,310	10.91	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		5,362.62000	5.36262	5,038,630	10.92	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		2,164.65000	2.16465	1,893,480	10.92	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		5,296.50000	5.29650	4,971,380	10.90	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		2,195.56000	2.19556	1,923,260	10.90	0.00	0	
Total R213 Option											0.00	0	2,800
Total For R213											0.00	0	11,800
R214	On	05/08/2021	Bond Future			10.72593	68.59655	10.71678	68.65026	14.50	0.00	0	17,800
R214	On	04/11/2021	Bond Future			10.90272	66.05540	10.89305	66.11073	14.94	0.00	0	
R214	On	03/02/2022	Bond Future			11.08489	66.81450	11.07473	66.87113	14.30	0.00	0	
R214	On	05/05/2022	Bond Future			11.26393	64.32494	11.25333	64.38255	14.48	0.00	0	
Total R214 Future											0.00	0	17,800
R214	On	05/08/2021	Bond Future	12.02	Call		7,015.04000	7.01504	6,956,180	18.46	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		14.27000	0.01427	9,120	18.46	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		7,063.46000	7.06346	7,004,840	18.48	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		13.67000	0.01367	8,760	18.48	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		6,966.58000	6.96658	6,907,480	18.43	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		14.89000	0.01489	9,500	18.43	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		8,551.63000	8.55163	8,313,110	18.14	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		478.53000	0.47853	295,340	18.14	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		8,592.81000	8.59281	8,355,710	18.16	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		473.48000	0.47348	291,710	18.16	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		8,633.98000	8.63398	8,398,350	18.19	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		468.49000	0.46849	288,190	18.19	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		2,533.96000	2.53396	2,118,320	14.85	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/02/2022	Bond Future	11.39	Call		4,295.08000	4.29508	3,822,040	14.82	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		2,574.18000	2.57418	2,157,770	14.82	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		4,328.27000	4.32827	3,855,710	14.84	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		2,553.99000	2.55399	2,138,060	14.84	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		4,361.55000	4.36155	3,889,280	14.85	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		5,349.24000	5.34924	4,836,050	15.08	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		2,736.39000	2.73639	2,280,810	15.08	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		5,283.88000	5.28388	4,769,980	15.05	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		2,772.90000	2.77290	2,316,610	15.05	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		5,316.53000	5.31653	4,802,980	15.07	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		2,754.58000	2.75458	2,298,640	15.07	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	17,88
Total for Bond											7,926,281,492.51	66,812	1,117,90
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			783.33800	783.33800	784.07000	784.07000				0.00	0	98
GOVI On 04/11/2021 GOVI			791.82800	791.82800	792.57200	792.57200				0.00	0	
GOVI On 03/02/2022 GOVI			800.92300	800.92300	801.67700	801.67700				0.00	0	
GOVI On 05/05/2022 GOVI			810.38300	810.38300	811.14800	811.14800				0.00	0	
Total GOVI Future										0.00	0	98
GOVI On 05/08/2021 GOVI	719.14	Call			649,300.00000	64.93000	641,980,000			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			649,200.00000	64.92000	641,880,000			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			649,400.00000	64.94000	642,080,000			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	728.42	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Call			641,720.00000	64.17200	634,280,000			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			641,620.00000	64.16200	634,180,000			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			641,520.00000	64.15200	634,080,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Call			89,170.00000	8.91700	81,630,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	03/02/2022	GOVI	792.74	Call			89,370.00000	8.93700	81,830,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Call			89,270.00000	8.92700	81,730,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call			228,980.00000	22.89800	221,330,000		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			229,180.00000	22.91800	221,530,000		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			229,080.00000	22.90800	221,430,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	9€
Total for GOVI												0.00	0	9€
AL37	On	05/08/2021	Index Future			788.48400	788.48400	789.38700	789.38700			0.00	0	
AL37	On	04/11/2021	Index Future			797.02900	797.02900	797.94600	797.94600			0.00	0	
AL37	On	03/02/2022	Index Future			806.18400	806.18400	807.11300	807.11300			0.00	0	
AL37	On	05/05/2022	Index Future			815.70600	815.70600	816.64800	816.64800			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/08/2021	Index Future			903.52300	903.52300	904.11000	904.11000			0.00	0	
AL7T	On	04/11/2021	Index Future			913.31500	913.31500	913.91300	913.91300			0.00	0	
AL7T	On	03/02/2022	Index Future			923.80600	923.80600	924.41300	924.41300			0.00	0	
AL7T	On	05/05/2022	Index Future			934.71700	934.71700	935.33300	935.33300			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/08/2021	Index Future			793.11700	793.11700	793.87700	793.87700			0.00	0	1'
ALBI	On	04/11/2021	Index Future			801.71300	801.71300	802.48500	802.48500			0.00	0	
ALBI	On	03/02/2022	Index Future			810.92100	810.92100	811.70500	811.70500			0.00	0	
ALBI	On	05/05/2022	Index Future			820.49900	820.49900	821.29300	821.29300			0.00	0	
Total ALBI Future												0.00	0	11
Total For ALBI												0.00	0	11
IGOV	On	05/08/2021	Index Future			291.52700	291.52700	291.95900	291.95900			0.00	0	4€
IGOV	On	04/11/2021	Index Future			294.75900	294.75900	295.19700	295.19700			0.00	0	
IGOV	On	03/02/2022	Index Future			298.21600	298.21600	298.66000	298.66000			0.00	0	
IGOV	On	05/05/2022	Index Future			301.80900	301.80900	302.25900	302.25900			0.00	0	
Total IGOV Future												0.00	0	47
Total For IGOV												0.00	0	47
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	Op Interest
JIBAR f On 21/07/2021		Jibar Future	3.70500	96.29500	3.70500	96.29500				0.00	0	
JIBAR f On 18/08/2021		Jibar Future	3.82000	96.18000	3.82000	96.18000				0.00	0	
JIBAR f On 15/09/2021		Jibar Future	3.87500	96.12500	3.86500	96.13500				0.00	0	30,00
JIBAR f On 20/10/2021		Jibar Future	4.09000	95.91000	4.07000	95.93000				0.00	0	
JIBAR f On 17/11/2021		Jibar Future	4.14000	95.86000	4.11000	95.89000				0.00	0	
JIBAR f On 15/12/2021		Jibar Future	4.36500	95.63500	4.31500	95.68500				0.00	0	
JIBAR f On 16/03/2022		Jibar Future	4.69000	95.31000	4.63000	95.37000				0.00	0	
JIBAR f On 15/06/2022		Jibar Future	5.09500	94.90500	5.04500	94.95500				0.00	0	4,00
JIBAR f On 21/09/2022		Jibar Future	5.29500	94.70500	5.21500	94.78500				0.00	0	
JIBAR f On 21/12/2022		Jibar Future	5.66000	94.34000	5.61000	94.39000				0.00	0	
JIBAR f On 15/03/2023		Jibar Future	5.84000	94.16000	5.76000	94.24000				0.00	0	
JIBAR f On 21/06/2023		Jibar Future	5.84500	94.15500	5.88500	94.11500				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 :										7,926,281,492.51	66,812	1,149,95
ABCPI On 07/12/2023		Spot Bond	2.31000	314.12723	2.31000	313.86504				166,320,000,000.00	72,000,000	36,000,00
Total ABCPI3 SPOT										166,320,000,000.00	72,000,000	36,000,00
Total For ABCPI3										166,320,000,000.00	72,000,000	36,000,00
ABF001 On 13/09/2026		Spot Bond			0.00000	100.46612				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024		Spot Bond			0.00000	100.77183				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026		Spot Bond	9.65000	100.49045	9.65000	100.41284				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030		Spot Bond			0.00000	100.73813				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN01 On 17/03/2026		Spot Bond			0.00000	100.45785				0.00	0	

Contract 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	101.27661				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.77550				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.67435				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.33331				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.62805				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.80685				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.87237				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.17045				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.74100				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.24473				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.38567				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	102.34430				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.92952				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.27247				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	102.20097				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	101.18758				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.44857				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.84978				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.41653				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	99.91370				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.58497				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.86317				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.15256				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	99.70007				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.02417				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.02488				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.02543				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.31437				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.65957				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.69200				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.34187				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.18336				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	100.28695				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.03721				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01: On 03/12/2024 Spot Bond					0.00000	100.86345				0.00	0	

Contract 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	100.41846				0.00	0	23,844,80
Total ABJ02 SPOT										0.00	0	23,844,80
Total For ABJ02										0.00	0	23,844,80
ABK12 On 20/05/2022 Spot Bond					0.00000	101.24930				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.57000	3.57000	3.57000	150.82663				0.00	0	124,500,00
Total ABKI03 SPOT										0.00	0	124,500,00
Total For ABKI03										0.00	0	124,500,00
ABKI03 On 13/10/2021 Spot Bond			100.00000	105.05755	100.00000	104.29588				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.95000	6.95000	6.95000	143.93349				0.00	0	196,000,00
Total ABKI04 SPOT										0.00	0	196,000,00
Total For ABKI04										0.00	0	196,000,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	23.75736	100.00000	23.58557				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.55000	2.55000	2.55000	152.73932				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.73500	3.73500	3.73500	199.27201				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.45100	4.45100	4.45100	223.77031				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.78500	6.78500	6.78500	104.35555				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.53500	7.53500	7.53500	113.72492				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			4.82500	105.57890	4.82500	105.53788			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.31500	107.38636	5.31500	107.34045			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.13000	113.86841	7.13000	113.80339			0.00	0	2,200,000,00
Total ABS16 SPOT									0.00	0	2,200,000,00
Total For ABS16									0.00	0	2,200,000,00
ABS17 On 11/11/2027 Spot Bond			8.31000	113.21267	8.31000	113.13755			0.00	0	
Total ABS17 SPOT									0.00	0	
Total For ABS17									0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.75500	111.34363	5.75500	111.29215			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.86000	107.00801	7.86000	106.94077			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	13.12324	100.00000	13.03677			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.66000	318.73191	1.66000	318.48270		33,200,000,000.00		20,000,000	10,000,00
Total ABSI2 SPOT								33,200,000,000.00		20,000,000	10,000,00
Total For ABSI2								33,200,000,000.00		20,000,000	10,000,00
ABSI4 On 31/01/2022 Spot Bond			0.95500	174.78561	0.95500	174.65882			0.00	0	
Total ABSI4 SPOT									0.00	0	
Total For ABSI4									0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.41000	10.41000	10.41000	101.47884			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.44461			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.43109			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	100.41443				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL14€ On 20/12/2021 Spot Bond					0.00000	100.41648				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL18€ On 20/09/2022 Spot Bond					0.00000	100.05006				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.43001				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.43001				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.44155				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL20€ On 20/12/2022 Spot Bond					0.00000	100.44155				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL20€ On 30/01/2023 Spot Bond					0.00000	162.92417				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL20€ On 14/02/2023 Spot Bond					0.00000	165.53454				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.40835				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.40562				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL22€ On 20/09/2021 Spot Bond					0.00000	100.39545				0.00	0	

Contract 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	100.62569				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.64103				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.01522				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.05530				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.20672				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.81167				0.00	600,000,000	300,000,000
Total AGL02 SPOT										0.00	600,000,000	300,000,000
Total For AGL02										0.00	600,000,000	300,000,000
AGL03 On 17/05/2025 Spot Bond					0.00000	100.73295				0.00	0	250,000,000
Total AGL03 SPOT										0.00	0	250,000,000
Total For AGL03										0.00	0	250,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	103.10278				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	104.01810				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.84985				0.00	0	1,700,000,000
Total AGT03 SPOT										0.00	0	1,700,000,000
Total For AGT03										0.00	0	1,700,000,000
AGT04 On 27/10/2025 Spot Bond					0.00000	105.57981				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AH2A1' On 18/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3' On 18/07/2026 Spot Bond			100.00000	7.50483	100.00000	0.00000				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1' On 18/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1' On 18/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2A' On 18/07/2021 Spot Bond					0.00000	99.95917				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B' On 18/07/2021 Spot Bond					0.00000	99.95917				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C' On 18/07/2021 Spot Bond					0.00000	99.95188				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF2D On 18/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF3A' On 18/07/2021 Spot Bond					0.00000	99.96039				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A' On 18/07/2021 Spot Bond					0.00000	99.96080				0.00	0	
Total AHF3A6 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 AHF3A6										0.00	0	
AHF3B On 18/07/2021 Spot Bond					0.00000	99.95633				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B On 18/07/2021 Spot Bond					0.00000	99.95188				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C On 18/07/2021 Spot Bond					0.00000	99.93734				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/07/2021 Spot Bond					0.00000	99.93291				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	100.84153				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.83727				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.47500	110.54628	6.47500	110.48791				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.88304				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.94405				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.74720				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.06506				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.39626				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.88297				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.94396				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.37022				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.99990				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.82195				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.91348				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.89060				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.97446				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.94549				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.49178				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.41582				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIR02 On 30/04/2023 Spot Bond			7.43500	109.48923	7.43500	109.42374				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.93500	104.57204	7.93500	104.50572				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.37000	93.83151	11.37000	93.74696				0.00	0	5,953,80
Total AIR05 SPOT										0.00	0	5,953,80
Total For AIR05										0.00	0	5,953,80
AIRL01 On 30/04/2028 Spot Bond			5.88500	177.27590	5.88500	177.07710				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	99.94777				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.20760				0.00	0	100,000,00
Total APF06 SPOT										0.00	0	100,000,00
Total For APF06										0.00	0	100,000,00
APF07 On 25/06/2023 Spot Bond					0.00000	100.52593				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	99.84799				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.03666				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.67198				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.98052				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.48152				0.00	0	
Total APF14 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 APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.96609				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.75416				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.80100	238.63199	4.80100	238.38503				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.81600	216.16345	4.81600	215.93946				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			1.93000	173.89722	1.93000	173.75713				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			1.97500	173.85643	1.97500	173.71573				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.62500	189.11691	4.62500	188.92385				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										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	101.09126				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16 On 19/08/2021 Spot Bond					0.00000	100.91387				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.47681				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.26730				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.99000	108.68694	4.99000	108.57233				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.37380				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.37936				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.41205				0.00	0	100,000,00
Total ASN204 SPOT										0.00	0	100,000,00
Total For ASN204										0.00	0	100,000,00
ASN20: On 24/08/2021 Spot Bond					0.00000	101.04553				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	101.18194				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN21 On 29/08/2022 Spot Bond					0.00000	100.72968				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.47546				0.00	0	100,000,00
Total ASN264 SPOT										0.00	0	100,000,00
Total For ASN264										0.00	0	100,000,00
ASN27 On 20/06/2023 Spot Bond					0.00000	100.37195				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.93656				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.91698				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.87999				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.53004				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.33428				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.40428				0.00	0	100,000,00
Total ASN300 SPOT										0.00	0	100,000,00
Total For ASN300										0.00	0	100,000,00
ASN31 On 20/12/2023 Spot Bond					0.00000	100.51597				0.00	0	100,000,00
Total ASN310 SPOT										0.00	0	100,000,00
Total For ASN310										0.00	0	100,000,00
ASN31 On 31/03/2029 Spot Bond			4.03000	4.03000	4.03000	106.52440				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			4.94400	4.94400	4.94400	97.01414				0.00	0	
Total ASN319 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 ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.38309				0.00	0	100,000,00
Total ASN327 SPOT										0.00	0	100,000,00
Total For ASN327										0.00	0	100,000,00
ASN32: On 20/06/2024 Spot Bond					0.00000	100.43676				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	101.07120				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.59546				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.10000	107.17966	5.10000	107.06566				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.41102				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.37374				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.39106				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.39408				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.39408				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.72953				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.47195				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.38659				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.40082				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	101.21025				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.48515				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.48515				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.08864				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.38998				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.82062				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.44674				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.38726				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.45498				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN41: On 05/12/2021 Spot Bond					0.00000	100.59352				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: 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	
ASN42: On 20/12/2024 Spot Bond					0.00000	104.21162				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.34871				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.35965				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.48846				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.25514				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.28061				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.99998				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.99998				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	103.70481				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	104.29995				0.00	0	
Total ASN469 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 ASN469										0.00	0	
ASN47 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	104.06212				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	101.05558				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	101.24214				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	103.54361				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47 On 11/08/2021 Spot Bond					0.00000	100.93290				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	100.39886				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	100.47534				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48 On 25/08/2025 Spot Bond					0.00000	106.45600				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	103.96033				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	100.39751				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49 On 02/09/2021 Spot Bond					0.00000	100.57968				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49 On 07/09/2021 Spot Bond					0.00000	100.55767				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.21527				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.48005				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.43968				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.43968				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.38738				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	100.67575	9.00000	109.16647				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.18000	100.61522	8.18000	109.46507				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.96000	98.09418	8.96000	98.02372				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.96000	98.09418	8.96000	98.02372				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	104.24203	9.10000	104.16519				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	105.14943	11.05000	105.05575				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	

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 31/07/2024 Spot Bond			11.00000	105.12617	11.00000	105.03293				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.50000	104.89355	10.50000	104.80463				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.50000	104.89355	10.50000	104.80463				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54(On 02/04/2026 Spot Bond					0.00000	100.24458				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54(On 31/01/2030 Spot Bond					0.00000	101.18569				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54(On 28/11/2022 Spot Bond					0.00000	101.30907				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54(On 31/07/2023 Spot Bond			10.60000	104.94009	10.60000	104.85030				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55(On 31/01/2024 Spot Bond			10.47000	101.49892	10.47000	104.79094				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55(On 31/01/2024 Spot Bond			10.55000	104.91283	10.55000	104.82247				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56(On 05/02/2024 Spot Bond					0.00000	101.13505				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56(On 24/04/2025 Spot Bond					0.00000	99.84537				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56(On 04/09/2024 Spot Bond					0.00000	100.67553				0.00	0	
Total ASN569 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 ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.48927				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.37377				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.41346				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	101.12341				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 07/09/2021 Spot Bond					0.00000	100.55375				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN58: On 13/02/2022 Spot Bond					0.00000	100.99215				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	100.59653				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	101.12124				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2022 Spot Bond			9.22000	104.12341	9.22000	104.22002				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.10127				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.01419				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN59: On 16/07/2021 Spot Bond					0.00000	101.17053				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN598 SPOT										0.00	0	
Total For ASN598										0.00	0	
ASN598 On 22/07/2021 Spot Bond					0.00000	99.92359				0.00	0	
Total ASN599 SPOT										0.00	0	
Total For ASN599										0.00	0	
ASN600 On 24/04/2023 Spot Bond					0.00000	99.92365				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	99.89841				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	100.95433				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602 On 31/01/2030 Spot Bond					0.00000	101.18068				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	101.44856				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN610 On 31/03/2022 Spot Bond					0.00000	100.32563				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN611 On 06/05/2024 Spot Bond					0.00000	101.29248				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN613 On 21/12/2026 Spot Bond					0.00000	100.41728				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN614 On 10/08/2021 Spot Bond					0.00000	100.88527				0.00	0	
Total ASN615 SPOT										0.00	0	
Total For ASN615										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN616 On 11/08/2021 Spot Bond					0.00000	101.40639				0.00	0	
Total ASN616 SPOT										0.00	0	
Total For ASN616										0.00	0	
ASN617 On 28/02/2024 Spot Bond					0.00000	100.94338				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN618 On 11/08/2021 Spot Bond					0.00000	101.33710				0.00	0	
Total ASN618 SPOT										0.00	0	
Total For ASN618										0.00	0	
ASN619 On 11/05/2023 Spot Bond					0.00000	101.34701				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN620 On 13/08/2021 Spot Bond					0.00000	100.97130				0.00	0	
Total ASN620 SPOT										0.00	0	
Total For ASN620										0.00	0	
ASN621 On 13/08/2021 Spot Bond					0.00000	100.91319				0.00	0	
Total ASN621 SPOT										0.00	0	
Total For ASN621										0.00	0	
ASN622 On 17/08/2021 Spot Bond					0.00000	100.76878				0.00	0	
Total ASN622 SPOT										0.00	0	
Total For ASN622										0.00	0	
ASN623 On 19/08/2021 Spot Bond					0.00000	100.86810				0.00	0	
Total ASN623 SPOT										0.00	0	
Total For ASN623										0.00	0	
ASN624 On 21/12/2026 Spot Bond					0.00000	100.39494				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN625 On 25/08/2021 Spot Bond					0.00000	100.70095				0.00	0	
Total ASN625 SPOT										0.00	0	
Total For ASN625										0.00	0	
ASN626 On 25/11/2021 Spot Bond					0.00000	100.70095				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN627 On 28/02/2024 Spot Bond					0.00000	101.04097				0.00	0	
Total ASN627 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 ASN627										0.00	0	
ASN63 On 08/09/2021 Spot Bond					0.00000	100.47478				0.00	0	
Total ASN631 SPOT										0.00	0	
Total For ASN631										0.00	0	
ASN63 On 02/04/2026 Spot Bond					0.00000	100.23059				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63 On 20/06/2024 Spot Bond					0.00000	100.63624				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63 On 20/06/2026 Spot Bond					0.00000	100.56663				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63 On 05/06/2023 Spot Bond					0.00000	100.52472				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN63 On 27/09/2021 Spot Bond					0.00000	100.28767				0.00	0	
Total ASN638 SPOT										0.00	0	
Total For ASN638										0.00	0	
ASN64 On 30/09/2021 Spot Bond					0.00000	103.34047				0.00	0	
Total ASN641 SPOT										0.00	0	
Total For ASN641										0.00	0	
ASN64 On 01/10/2021 Spot Bond					0.00000	100.19092				0.00	0	
Total ASN643 SPOT										0.00	0	
Total For ASN643										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	100.18906				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	100.17528				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	100.12317				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.50000	105.44740	5.50000	105.40078				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	102.92746	9.30000	102.85123				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	101.95750				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.92743				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.80759				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.68668				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.22611				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.56000	100.77794	6.56000	100.72464				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.83456				0.00	0	90,000,0€
Total BAW34 SPOT										0.00	0	90,000,0€
Total For BAW34										0.00	0	90,000,0€
BAW35 On 18/02/2022 Spot Bond					0.00000	100.92233				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.21270				0.00	1,000,000,000	1,100,000,0€
Total BAW36 SPOT										0.00	1,000,000,000	1,100,000,0€
Total For BAW36										0.00	1,000,000,000	1,100,000,0€
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.77382				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.36434				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.67500	8.67500	8.67500	104.39968				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.02000	11.02000	11.02000	107.69470				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.32947				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.32387				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.31702				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.31718				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.32148				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.61033				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.37514				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.36401				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.38596				0.00	0	
Total BAYA81 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 BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.37459				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.38531				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.36354				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.38514				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.36438				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.38543				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.37470				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.36402				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.37476				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.35367				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYB11 On 30/09/2023 Spot Bond					0.00000	100.43882				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.43882				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.44983				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	100.43953				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.72075				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	100.46112				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.96500	7.96500	7.96500	102.75273				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.14939				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.31372				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.22009				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.62477				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.47500	109.00400	7.47500	108.93881			2,063,100,000,000.00		276,000,000	138,000,000
Total BGL07 SPOT									2,063,100,000,000.00		276,000,000	138,000,000
Total For BGL07									2,063,100,000,000.00		276,000,000	138,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
BGL08 On 03/09/2022 Spot Bond					0.00000	100.86901			0.00	0	
Total BGL08 SPOT									0.00	0	
Total For BGL08									0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	101.49114			0.00	0	
Total BGL12 SPOT									0.00	0	
Total For BGL12									0.00	0	
BGL13 On 20/08/2021 Spot Bond			6.47500	105.27240	6.47500	105.21672			885,780,000,000.00	136,800,000	68,400,00
Total BGL13 SPOT									885,780,000,000.00	136,800,000	68,400,00
Total For BGL13									885,780,000,000.00	136,800,000	68,400,00
BGL14 On 03/11/2021 Spot Bond					0.00000	102.41332			0.00	0	
Total BGL14 SPOT									0.00	0	
Total For BGL14									0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.05099			0.00	1,500,000,000	750,000,00
Total BGL15 SPOT									0.00	1,500,000,000	750,000,00
Total For BGL15									0.00	1,500,000,000	750,000,00
BGL16 On 25/05/2022 Spot Bond					0.00000	101.08467			0.00	0	
Total BGL16 SPOT									0.00	0	
Total For BGL16									0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.38913			0.00	0	4,000,000,00
Total BGL17 SPOT									0.00	0	4,000,000,00
Total For BGL17									0.00	0	4,000,000,00
BGL18 On 30/09/2022 Spot Bond					0.00000	101.63657			0.00	0	2,363,000,00
Total BGL18 SPOT									0.00	0	2,363,000,00
Total For BGL18									0.00	0	2,363,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	104.48205			0.00	0	
Total BGL19 SPOT									0.00	0	
Total For BGL19									0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.14669			0.00	0	
Total BGT01 SPOT									0.00	0	
Total For BGT01									0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.80429			0.00	0	
Total BID08 SPOT									0.00	0	
Total For BID08									0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.93754			0.00	0	
Total BID09 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 BID09									0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.23690			0.00	0	
Total BID10 SPOT									0.00	0	
Total For BID10									0.00	0	
BID11 On 15/11/2023 Spot Bond			6.21500	108.89832	6.21500	108.84400			0.00	0	
Total BID11 SPOT									0.00	0	
Total For BID11									0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.57286			0.00	0	400,000,00
Total BID12 SPOT									0.00	0	400,000,00
Total For BID12									0.00	0	400,000,00
BID13 On 14/06/2024 Spot Bond					0.00000	100.69172			0.00	0	
Total BID13 SPOT									0.00	0	
Total For BID13									0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.92100			0.00	0	
Total BID14 SPOT									0.00	0	
Total For BID14									0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.14812			0.00	0	
Total BID15 SPOT									0.00	0	
Total For BID15									0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.36335			0.00	0	
Total BNPP01 SPOT									0.00	0	
Total For BNPP01									0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.07006			0.00	0	
Total BNPP02 SPOT									0.00	0	
Total For BNPP02									0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	100.62000			0.00	0	
Total BNPP04 SPOT									0.00	0	
Total For BNPP04									0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.91300			0.00	0	
Total BNPP05 SPOT									0.00	0	
Total For BNPP05									0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	66.10000			0.00	0	
Total BNPP06 SPOT									0.00	0	
Total For BNPP06									0.00	0	
BNPP0 On 11/08/2021 Spot Bond					0.00000	100.83236			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	55.14400				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	100.58572				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	99.92041				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.89209				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.80179				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.51985				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	99.67203				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	99.99996				0.00	0	200,000,00
Total BPPF23 SPOT										0.00	0	200,000,00
Total For BPPF23										0.00	0	200,000,00
BPPF2 On 03/08/2021 Spot Bond					0.00000	101.03919				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2 On 03/08/2022 Spot Bond					0.00000	101.12008				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
BPPF21 On 12/10/2021 Spot Bond					0.00000	100.05370			0.00	0	
Total BPPF26 SPOT									0.00	0	
Total For BPPF26									0.00	0	
BPPF27 On 12/10/2023 Spot Bond					0.00000	100.05781			0.00	0	
Total BPPF27 SPOT									0.00	0	
Total For BPPF27									0.00	0	
BPPF28 On 03/11/2021 Spot Bond					0.00000	100.99265			0.00	0	
Total BPPF28 SPOT									0.00	0	
Total For BPPF28									0.00	0	
BPPF29 On 03/11/2022 Spot Bond					0.00000	101.03916			0.00	0	
Total BPPF29 SPOT									0.00	0	
Total For BPPF29									0.00	0	
BPPF30 On 03/11/2023 Spot Bond					0.00000	101.07959			0.00	0	
Total BPPF30 SPOT									0.00	0	
Total For BPPF30									0.00	0	
BWZJ21 On 10/11/2021 Spot Bond					0.00000	101.10765			0.00	0	
Total BWZJ21 SPOT									0.00	0	
Total For BWZJ21									0.00	0	
BWZJ23 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	
BWZJ24 On 29/03/2024 Spot Bond					0.00000	100.27027			0.00	0	
Total BWZJ24 SPOT									0.00	0	
Total For BWZJ24									0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.58740			0.00	0	100,000,00
Total CBL29 SPOT									0.00	0	100,000,00
Total For CBL29									0.00	0	100,000,00
CCT01 On 23/06/2023 Spot Bond			7.46000	109.90405	7.46000	109.83809			0.00	0	
Total CCT01 SPOT									0.00	0	
Total For CCT01									0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.66000	111.26626	7.66000	111.19773		139,412,000,000,000.00	18,200,000,000	9,100,000,00	
Total CCT02 SPOT								139,412,000,000,000.00	18,200,000,000	9,100,000,00	
Total For CCT02								139,412,000,000,000.00	18,200,000,000	9,100,000,00	
CCT03 On 15/03/2025 Spot Bond			8.46000	112.14026	8.46000	112.06454		0.00	0	0	
Total CCT03 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 CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.73000	102.01751	9.73000	101.09769				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.66561				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.40923				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	101.52113				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.03558				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.10852				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.85520				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.84559				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	164.41513	3.14000	164.18476				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			1.90000	1.90000	1.90000	163.90632				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	111.70555	4.77000	108.69600				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.47500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.02751				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.24500	111.34541	7.24500	111.28082				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN366 On 20/03/2024 Spot Bond			8.70700	114.22871	8.70700	117.96300				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN368 On 06/08/2023 Spot Bond					0.00000	101.50192				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	99.84125				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN372 On 20/03/2024 Spot Bond					0.00000	105.65700				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN374 On 20/03/2024 Spot Bond			10.98000	102.46434	10.98000	102.37508				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	113.63800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN382 On 20/09/2024 Spot Bond			6.50000	119.56957	6.50000	115.97100				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	104.82400				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN394 On 20/09/2022 Spot Bond					0.00000	100.40426				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.02553				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	101.01694				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN452 On 31/01/2022 Spot Bond			1.90000	173.92442	1.90000	173.78474				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.25000	139.73968	5.25000	139.58939				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.69000	137.72799	5.69000	137.57498				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN455 On 20/12/2021 Spot Bond					0.00000	103.30600				0.00	0	
Total CLN455 SPOT										0.00	0	
Total For CLN455										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.98555				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.90172				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.96271				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	100.96271				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.67500	105.59370	6.67500	105.53720				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	100.81877				0.00	0	
Total CLN465 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 CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	100.39705				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.60487				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN469 On 19/11/2022 Spot Bond					0.00000	101.08410				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 29/11/2021 Spot Bond			100.00000	76.73062	100.00000	76.27115				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN480 On 02/12/2021 Spot Bond					0.00000	100.98473				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			6.17000	102.47416	6.17000	102.42338				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 28/07/2022 Spot Bond			6.47500	102.38814	6.47500	106.89944				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	100.60250				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.47139				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.78600				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.87500	112.58868	6.87500	112.52665				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.74333				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 11/10/2022 Spot Bond					0.00000	100.06728				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.07097				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.47472				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.45774				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.68101				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.51318				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	95.46961				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	103.38402	9.96000	103.30213				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	102.15794	10.01000	102.07618				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.90069				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN519 On 30/06/2022 Spot Bond			9.60000	100.48796	9.60000	100.81870				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.50980				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.77404				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	103.27896	9.20000	103.20326				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.63061				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.26854				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.25767				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.69046				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	101.01191				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.50980				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.43821				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	99.95391				0.00	0	
Total CLN534 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 CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.19000	103.83616	9.19000	103.75929				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	98.80707				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	99.85469				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	99.94709				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	141.77500				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.74218				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	101.08663				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.66000	109.58571	8.66000	109.50875				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.71000	107.25922	8.71000	107.18471				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.80000	106.64882	8.80000	106.57398				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	306.19167				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	101.00357				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.01281				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.85785				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	99.94106				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	117.38100				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.07317				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	101.69255	10.19000	101.66297				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.66000	107.15919	8.66000	107.08517				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.07117				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.81428				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN566 On 17/01/2024 Spot Bond					0.00000	102.54006				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.68244				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	101.01016				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			8.89000	105.65591	8.89000	105.58102				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	101.06600				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	101.01556				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.49770				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.47871				0.00	0	100,000,0€
Total CLN577 SPOT										0.00	0	100,000,0€
Total For CLN577										0.00	0	100,000,0€
CLN578 On 18/04/2026 Spot Bond					0.00000	99.95575				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.23624				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	101.05285				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.69836				0.00	0	
Total CLN582 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 CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	100.55082				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	99.96043				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.67944				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.85402				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.58420				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.46590				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.44731				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.42134				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.24758				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.67000	143.97680	3.67000	115.89274				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.84343				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.27574				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.84343				0.00	0	
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	101.29827				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.22302				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.53332				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.44731				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.44731				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.61700				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	103.88010				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.03151				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.95976				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.59097				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN607 On 17/01/2024 Spot Bond					0.00000	99.95435				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.82929				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	102.01107	9.32000	101.93494				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	101.23973				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.61976				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.80048				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond					0.00000	100.69819				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.29589				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	98.43800				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.94992				0.00	0	
Total CLN617 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 CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.00335				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.67942				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	101.15387				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	101.14961				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	101.17923				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	95.86200				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	101.27720				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.48500	107.92624	6.48500	107.86917				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.04960				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	90.80407				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			11.87000	65.24412	11.87000	87.06529				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.91060				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63(On 19/08/2025 Spot Bond			9.36000	104.38740	9.36000	104.30830				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.04487				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2022 Spot Bond					0.00000	100.90136				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	100.14064				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/05/2022 Spot Bond					0.00000	101.03469				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	103.03931				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.83715				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.04013				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2022 Spot Bond					0.00000	101.13376				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN63 On 12/08/2022 Spot Bond					0.00000	100.93315				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.13482				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN643 On 17/10/2023 Spot Bond					0.00000	99.96022				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.84173				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.43892				0.00	0	251,000,00
Total CLN645 SPOT										0.00	0	251,000,00
Total For CLN645										0.00	0	251,000,00
CLN646 On 29/01/2022 Spot Bond					0.00000	101.22073				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.43968				0.00	0	750,000,00
Total CLN647 SPOT										0.00	0	750,000,00
Total For CLN647										0.00	0	750,000,00
CLN648 On 19/08/2025 Spot Bond					0.00000	101.04013				0.00	0	600,000,00
Total CLN648 SPOT										0.00	0	600,000,00
Total For CLN648										0.00	0	600,000,00
CLN649 On 31/05/2026 Spot Bond					0.00000	100.71692				0.00	0	600,000,00
Total CLN649 SPOT										0.00	0	600,000,00
Total For CLN649										0.00	0	600,000,00
CLN650 On 19/08/2025 Spot Bond					0.00000	101.04013				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.83466				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	101.04013				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN654 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	
CLN655 On 22/03/2030 Spot Bond					0.00000	102.84200				0.00	0	
Total CLN655 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 CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.48887				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.03410				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.09507				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	99.03800				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	99.38500				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	113.81400				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	135.96000				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.11162				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.26649				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.24838				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	106.89492				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.17365				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67(On 27/02/2023 Spot Bond					0.00000	100.82979				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.15060				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 09/03/2022 Spot Bond					0.00000	100.57629				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.21721	144.59920	4.21721	117.39534				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.21721	144.59920	4.21721	117.39610				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.17426				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.23734				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	100.40374				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	101.18724				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	101.19477				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.57206				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN683 On 21/06/2023 Spot Bond					0.00000	100.38622				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.39706				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	101.32044				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.47139				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.47117				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.41390				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2022 Spot Bond					0.00000	100.26646				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.41400				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.27114				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN696 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	94.63872				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	87.27971				0.00	0	1,231,000,0€
Total CLN697 SPOT										0.00	0	1,231,000,0€
Total For CLN697										0.00	0	1,231,000,0€
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.71938				0.00	0	820,000,0€
Total CLN698 SPOT										0.00	0	820,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN698										0.00	0	820,000,00
CLN698 On 21/12/2026 Spot Bond					0.00000	103.09677				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.65068				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.91124				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	86.09728				0.00	0	1,100,000,00
Total CLN702 SPOT										0.00	0	1,100,000,00
Total For CLN702										0.00	0	1,100,000,00
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	82.28854				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.51965				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	87.86064				0.00	0	640,000,00
Total CLN705 SPOT										0.00	0	640,000,00
Total For CLN705										0.00	0	640,000,00
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	89.22868				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.26887				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.53706				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.40427				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	84.24474				0.00	0	200,000,00

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 CLN710 SPOT										0.00	0	200,000,00
Total For CLN710										0.00	0	200,000,00
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.49280				0.00	0	300,000,00
Total CLN711 SPOT										0.00	0	300,000,00
Total For CLN711										0.00	0	300,000,00
CLN712 On 11/03/2022 Spot Bond					0.00000	100.48963				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	100.87980				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.40698				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.40698				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.40698				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	83.26397				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.48478				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	82.24167				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	82.57021				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.61956				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	83.29434				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.37382				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.37382				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.37382				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.38059				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.38059				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.38059				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	85.84613				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	86.90807				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	87.56175				0.00	0	2,500,000.00
Total CLN732 SPOT										0.00	0	2,500,000.00
Total For CLN732										0.00	0	2,500,000.00
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	100.49429				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	101.15478				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	96.39029				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.44837				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.46862				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	106.30200				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	94.96386				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.02434				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.32405				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	101.17109				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.22841				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.27854				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.89465				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2021 Spot Bond					0.00000	100.41395				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	101.08076				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	100.44376				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.22206				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN754 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	103.38824				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	100.17683				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN756 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN758 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.08004				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	100.07765				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.96500	102.81852	7.96500	102.75273				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.97335				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.07500	108.51695	8.07500	108.44656				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			9.91000	106.73699	9.91000	106.65240				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG01 On 09/06/2024 Spot Bond			6.59500	110.39538	6.59500	110.33668				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			7.31000	105.48463	7.31000	105.42258				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			11.22000	98.22838	11.22000	98.14052				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			10.31000	96.99970	10.31000	96.91981				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			9.67500	9.67500	9.67500	105.19273				0.00	0	
Total CPV01 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 CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.95171				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.41394				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.33612				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.03429				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.92839				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.41596				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.57971				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.38407				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.29845				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.59694				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.94282				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.82348				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.85618				0.00	0	809,797,80
Total DSY02 SPOT										0.00	0	809,797,80
Total For DSY02										0.00	0	809,797,80
DSY03 On 21/11/2024 Spot Bond			9.06000	9.06000	9.06000	105.53381				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.31927				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.89067				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.79500	108.71298	6.79500	108.65280			165,311,478,000.00		24,328,400	13,754,90
Total DV23 SPOT									165,311,478,000.00		24,328,400	13,754,90
Total For DV23									165,311,478,000.00		24,328,400	13,754,90
DV23/R On 27/02/2023 Spot Bond			100.00000	38.18092	100.00000	37.92519				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	38.18092	100.00000	37.92519				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			6.34500	111.88629	6.34500	111.82839				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	104.02603	9.69000	103.94449				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.02603	9.69000	103.94449				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.53000	97.09168	11.53000	97.00152				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	104.19569	10.10000	104.11064				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.19569	10.10000	104.11064				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	100.70084				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.07636				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	100.15259				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22i On 24/10/2022 Spot Bond					0.00000	100.03838				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.47033				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.87880				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.70499				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.68254				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2i On 31/05/2024 Spot Bond					0.00000	97.95673				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2i On 31/05/2026 Spot Bond					0.00000	101.09529				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2i On 31/01/2023 Spot Bond					0.00000	101.04899				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2i On 31/01/2025 Spot Bond					0.00000	96.47801				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB2! On 31/01/2027 Spot Bond					0.00000	101.10991				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3! On 21/08/2023 Spot Bond					0.00000	101.14571				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.99732				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.20000	106.59055	4.20000	106.55382				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.88000	105.80077	5.88000	105.75079				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.78500	110.98885	6.78500	110.92849				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.06100	109.18190	5.06100	109.06686				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.99000	96.43738	4.99000	96.33568				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037! On 31/01/2037 Spot Bond			2.25000	135.95903	2.25000	135.84595				0.00	0	
Total EL037! I2038 SPOT										0.00	0	
Total For EL037! I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.89500	145.23473	3.89500	145.09521				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.90700	131.38322	3.90700	131.25688				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.95000	127.05713	3.95000	128.60013				0.00	0	
Total EL30 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 EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.70100	111.17841	4.70100	111.06423				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.96000	98.51402	4.96000	98.41038				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	135.95903	2.25000	135.84595				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	159.54212				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	156.99211				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	121.28237				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	120.28481				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	118.63755				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	110.21420				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	111.55153				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	98.36148				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	106.76390				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	108.56769				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.38000	103.66132	9.38000	103.58388				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			10.96000	10.96000	10.96000	96.46491				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.31000	11.31000	11.31000	100.63221				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			9.46000	103.25685	9.46000	102.12370				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.46000	9.46000	9.46000	102.92273				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.42000	11.42000	11.42000	76.27149				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.48000	10.48000	10.48000	101.44734				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.42000	11.42000	11.42000	95.48839				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF015 On 04/06/2023 Spot Bond					0.00000	100.66646				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.56145				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.57734				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.49211				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.47934				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	101.02304				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.70995				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.78948				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.99797				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.47496				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.62994				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.64742				0.00	0	
Total EQT003 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 EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	99.99997				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	100.57727				0.00	0	100,000,00
Total EQT005 SPOT										0.00	0	100,000,00
Total For EQT005										0.00	0	100,000,00
EQT00 On 30/10/2023 Spot Bond					0.00000	101.17425				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	100.35928				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.90388				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.86293				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.96932				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.87112				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.91201				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.84988				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.83021				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.95291				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.13500	105.35364	6.13500	105.30088				0.00	0	500,000,00
Total ES23 SPOT										0.00	0	500,000,00
Total For ES23										0.00	0	500,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	99.83840	10.00000	99.75769				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.51000	99.78094	8.51000	99.71280		45,017,741,714,000.00		5,289,981,400		4,646,873,90
Total ES26 SPOT								15,017,741,714,000.00		5,289,981,400		4,646,873,90
Total For ES26								15,017,741,714,000.00		5,289,981,400		4,646,873,90
ES26/R On 02/04/2026 Spot Bond			7.85000	102.29810	7.85000	102.23356				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.20500	78.26503	11.18000	78.33070		135,474,130,935,000.00		12,090,507,000		7,685,917,50
Total ES33 SPOT								15,474,130,935,000.00		12,090,507,000		7,685,917,50
Total For ES33								15,474,130,935,000.00		12,090,507,000		7,685,917,50
ES33/R On 15/09/2033 Spot Bond			7.50000	102.55300	7.50000	102.49147				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.75000	76.86680	11.73500	76.88636		118,155,617,100,000.00		10,055,797,200		6,103,648,10
Total ES42 SPOT								18,155,617,100,000.00		10,055,797,200		6,103,648,10
Total For ES42								18,155,617,100,000.00		10,055,797,200		6,103,648,10
ES42/R On 25/04/2042 Spot Bond			8.50000	101.95205	8.50000	101.88252				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	100.56750				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.63743				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	100.41100				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.91200				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.85171				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.88745				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.92830				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.18887				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.22486				0.00	0	200,000,0€
Total FIFB19 SPOT										0.00	0	200,000,0€
Total For FIFB19										0.00	0	200,000,0€
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.74808				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.40918				0.00	0	100,000,0€
Total FRB17 SPOT										0.00	0	100,000,0€
Total For FRB17										0.00	0	100,000,0€
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.09541				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.70511				0.00	0	200,000,0€
Total FRB22 SPOT										0.00	0	200,000,0€
Total For FRB22										0.00	0	200,000,0€
FRB23 On 20/09/2027 Spot Bond					0.00000	102.12331				0.00	400,000,000	6,700,000,0€
Total FRB23 SPOT										0.00	400,000,000	6,700,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRB23									0.00	400,000,000	6,700,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	103.88707			0.00	978,000,000	978,000,00
Total FRB24 SPOT									0.00	978,000,000	978,000,00
Total For FRB24									0.00	978,000,000	978,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	103.75887			0.00	0	690,000,00
Total FRB25 SPOT									0.00	0	690,000,00
Total For FRB25									0.00	0	690,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.81425			0.00	0	
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.16000	105.23705	9.16000	105.15982			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.54636			0.00	0	1,481,168,20
Total FRB28 SPOT									0.00	0	1,481,168,20
Total For FRB28									0.00	0	1,481,168,20
FRB29 On 19/04/2026 Spot Bond					0.00000	101.30920			0.00	0	
Total FRB29 SPOT									0.00	0	
Total For FRB29									0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.36000	101.21626	8.36000	101.14835			0.00	0	
Total FRB30 SPOT									0.00	0	
Total For FRB30									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			0.98000	174.76272	0.98000	174.63560		35,280,000,000.00		36,000,000	18,000,00
Total FRBI22 SPOT								35,280,000,000.00		36,000,000	18,000,00
Total For FRBI22								35,280,000,000.00		36,000,000	18,000,00
FRBI23 On 07/12/2023 Spot Bond			1.91000	316.95091	1.91000	316.69666		488,960,000,000.00		256,000,000	128,000,00
Total FRBI23 SPOT								488,960,000,000.00		256,000,000	128,000,00
Total For FRBI23								488,960,000,000.00		256,000,000	128,000,00
FRBI25 On 31/01/2025 Spot Bond			2.51500	2.51500	2.51500	152.91911		0.00		0	
Total FRBI25 SPOT								0.00		0	
Total For FRBI25								0.00		0	
FRBI28 On 31/03/2028 Spot Bond			3.72500	199.58124	3.72500	199.39190		0.00		0	69,400,00
Total FRBI28 SPOT								0.00		0	69,400,00
Total For FRBI28								0.00		0	69,400,00
FRBI29 On 31/03/2029 Spot Bond			3.97500	3.97500	3.97500	106.93407		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.90100	4.90100	4.90100	214.16329				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.46000	88.50507	5.46000	88.40883				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.19000	92.11271	5.19000	92.01474				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			6.62000	6.62000	6.62000	80.93231				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			6.68000	6.68000	6.68000	80.18246				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.85000	3.85000	3.85000	146.23392				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	96.89561				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			2.01000	173.82471	2.01000	173.68354				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC23: On 31/01/2022 Spot Bond			2.87000	173.04905	2.87000	172.89634				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.25022				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.50940				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	101.63378				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	103.02116				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	101.22675				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	104.41329				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.84484				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.44832				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	112.95622				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.36998				0.00	0	
Total FRC284 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 FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.43696				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	110.94317				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.39208				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	101.36627				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 14/05/2024 Spot Bond					0.00000	100.99123				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	101.00841				0.00	0	100,000,00
Total FRC297 SPOT										0.00	0	100,000,00
Total For FRC297										0.00	0	100,000,00
FRC297 On 20/06/2024 Spot Bond					0.00000	100.51589				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	103.30586				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	103.51265				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.87941				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	101.30966				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.71580				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	102.45594				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.38391				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	100.44009				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	100.48209				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	102.16743				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.52943				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	101.24347				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.43468				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.48189				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.49284				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.44466				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC325 On 02/04/2024 Spot Bond					0.00000	100.20785				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC326 On 20/12/2022 Spot Bond					0.00000	101.42978				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC327 On 30/09/2022 Spot Bond					0.00000	100.22523				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	100.74409				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	101.03115				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.01325				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC331 On 31/05/2024 Spot Bond					0.00000	101.32025				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC332 On 13/09/2021 Spot Bond					0.00000	101.94972				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC333 On 25/04/2023 Spot Bond					0.00000	104.09905				0.00	0	
Total FRC333 SPOT										0.00	0	
Total For FRC333										0.00	0	
FRC334 On 07/12/2023 Spot Bond					0.00000	101.12168				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC335 On 20/02/2024 Spot Bond					0.00000	101.37294				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC336 On 20/12/2024 Spot Bond					0.00000	100.56847				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	

Contract 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 FRC341										0.00	0	
FRC34: On 17/08/2021 Spot Bond					0.00000	100.81711				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.40037				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 15/10/2022 Spot Bond					0.00000	100.01428				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34: On 03/08/2021 Spot Bond					0.00000	101.07964				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	100.51686				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	100.46872				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.40580				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.33196				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2021 Spot Bond					0.00000	101.20590				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	100.79197				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	101.86731				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.35300				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2021 Spot Bond					0.00000	100.25790				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	101.35510				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.32339				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.34043				0.00	0	2,500,000,00
Total FRC357 SPOT										0.00	0	2,500,000,00
Total For FRC357										0.00	0	2,500,000,00
FRC357 On 31/01/2022 Spot Bond					0.00000	100.96364				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC358 On 14/11/2022 Spot Bond					0.00000	101.47853				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	101.28974				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.27291				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2022 Spot Bond					0.00000	100.24789				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	101.06732				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	100.92464				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC365 On 31/08/2024 Spot Bond					0.00000	100.97346				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC366 On 20/06/2026 Spot Bond					0.00000	100.63914				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC367 On 26/08/2021 Spot Bond					0.00000	100.66984				0.00	0	
Total FRC367 SPOT										0.00	0	
Total For FRC367										0.00	0	
FRC368 On 31/05/2024 Spot Bond					0.00000	100.66891				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC369 On 26/08/2021 Spot Bond					0.00000	100.44490				0.00	0	
Total FRC369 SPOT										0.00	0	
Total For FRC369										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	101.09686				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	101.10009				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.27415				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC373 On 25/04/2023 Spot Bond					0.00000	100.27291				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC374 On 20/06/2026 Spot Bond					0.00000	100.31634				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.65000	2.65000	2.65000	173.09706				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.59000	2.59000	2.59000	173.15188				0.00	0	
Total FRC69 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 FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.57000	2.57000	2.57000	173.17016				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.43900	102.11405	4.43900	102.01151				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.89000	110.07955	4.89000	109.96436				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.24162				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.59733				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.14224				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.18669				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.64326				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.34812				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.64426				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.57096				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.34638				0.00	0	490,000,00

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 FRJ28 SPOT										0.00	0	490,000,00
Total For FRJ28										0.00	0	490,000,00
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.83432				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.35221				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.37800	4.37800	4.37800	97.53536				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.81000	4.81000	4.81000	111.09354				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS102 On 23/01/2024 Spot Bond					0.00000	100.64657				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	101.12714				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS105 On 31/01/2038 Spot Bond			4.95000	109.24142	4.95000	109.12658				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.75100	217.53397	4.75100	217.30966				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.09000	107.31561	5.09000	107.20159				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS111 On 07/12/2033 Spot Bond			4.78100	4.78100	4.78100	216.67597				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.40000	148.58577	3.40000	148.44823				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS115 On 31/01/2038 Spot Bond			3.70500	128.33282	3.70500	128.21086				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.89000	110.07955	4.89000	109.96436				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.90100	214.38692	4.90100	214.16329				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			4.95100	213.35005	4.95100	213.12667				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.93000	121.04018	2.93000	150.80318				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			4.98100	212.73083	4.98100	212.50758				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.09000	107.31561	5.09000	107.20159				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.43500	191.27265	4.43500	191.08029				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.84000	97.67495	5.84000	97.56527				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.32500	192.53359	4.32500	192.34164				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.38500	191.84463	4.38500	191.65245				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.49100	202.52809	5.49100	202.30730				0.00	0	
Total FRS132 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 FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.79000	98.28382	5.79000	98.17383				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.09000	5.09000	5.09000	107.20159				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.07000	105.85543	5.07000	107.47406				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.19500	194.03606	4.19500	193.84465				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.26100	207.05456	5.26100	206.83264				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.32500	192.53359	4.32500	192.34164				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.32500	192.53359	4.32500	192.34164				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.61500	189.22967	4.61500	189.03664				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.70000	147.10744	3.70000	146.96768				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.71000	174.09690	1.71000	173.95979				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.67500	188.55426	4.67500	188.36101				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.71500	188.10551	4.71500	187.91213				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15 On 31/01/2025 Spot Bond			3.67000	147.25449	3.67000	147.11495				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.19000	194.09412	4.19000	193.90273				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.72500	4.72500	4.72500	187.80008				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS16 On 06/06/2025 Spot Bond					0.00000	17.54202				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	5.82259				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	99.99992				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	99.99990				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.44353				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.30611				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 04/10/2021 Spot Bond					0.00000	170.75265				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS184 On 16/11/2023 Spot Bond					0.00000	190.08101				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	148.88214				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	172.99767				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	34.57981				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.98234				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	101.12982				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	101.02175				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.79621				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS202 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	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.02847				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	100.87451				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS213 On 03/09/2021 Spot Bond					0.00000	126.20404				0.00	0	
Total FRS213 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 FRS213										0.00	0	
FRS213 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.34658				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	100.28631				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 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	
FRS223 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	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.40037				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	102.04745				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.03564				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	102.03178				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	113.48854				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	112.16184				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	102.66986				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24 On 04/12/2022 Spot Bond					0.00000	101.30795				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	83.50172				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	100.94068				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	106.34431				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 20/12/2021 Spot Bond					0.00000	100.26507				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	99.92807				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	100.96364				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.96575				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	97.71827				0.00	0	
Total FRS253 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 FRS253										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.95943				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.62150				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	105.05268				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25 On 24/03/2022 Spot Bond					0.00000	100.69626				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.50057				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.90745				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS26 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS26 On 26/08/2021 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS265 SPOT										0.00	0	
Total For FRS265										0.00	0	
FRS265 On 31/03/2032 Spot Bond					0.00000	100.29437				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	105.02447				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	100.29659				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS269 On 05/07/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS270 On 14/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	50,000,000.00
Total FRS271 SPOT										0.00	0	50,000,000.00
Total For FRS271										0.00	0	50,000,000.00
FRS271 On 07/12/2023 Spot Bond			1.92000	1.92000	1.92000	316.62547				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.66000	318.73191	1.66000	318.48270				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.66000	1.66000	1.66000	318.48270				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS43 On 31/01/2022 Spot Bond			0.95000	174.79019	0.95000	174.66347				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.95000	174.79019	0.95000	174.66347				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS62 On 04/11/2026 Spot Bond					0.00000	101.10524				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.79000	102.73969	4.79000	102.63303				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.27100	72.42058	4.27100	110.51498				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.82000	2.82000	2.82000	151.36066				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.10000	3.10000	3.10000	149.94635				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.72000	2.72000	2.72000	310.99551				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.25500	5.25500	5.25500	106.73481				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.86000	112.73124	6.86000	112.66893				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.98000	109.37919	6.98000	109.31702				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.34500	111.98849	7.34500	111.92229			92,723,280,000.00	12,624,000	7,006,312,000	
Total FRX26 SPOT									92,723,280,000.00	12,624,000	7,006,312,000	
Total For FRX26									92,723,280,000.00	12,624,000	7,006,312,000	
FRX27 On 07/03/2027 Spot Bond			7.60000	115.38782	7.60000	115.31766			0.00	0		
Total FRX27 SPOT									0.00	0		
Total For FRX27									0.00	0		
FRX28 On 26/07/2028 Spot Bond			7.97000	111.19844	7.97000	111.12644			0.00	0		
Total FRX28 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 FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.79000	110.22486	8.79000	110.14632				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.09000	106.45579	9.09000	106.37740				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.10000	112.71614	9.10000	112.63396				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.50000	80.36102	10.50000	80.29365				0.00	0	12,000,000,00
Total FRX45 SPOT										0.00	0	12,000,000,00
Total For FRX45										0.00	0	12,000,000,00
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.67206				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.07552				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.80206				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.76318				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.78959				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.79736				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.81048				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.51064				0.00	0	20,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.76748				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.80088				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.74922				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.77561				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.08455				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.57500	113.16322	3.57500	113.05724				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.75078				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.59190				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.00118				0.00	1,960,000,000	1,960,000,000
Total GRT16 SPOT										0.00	1,960,000,000	1,960,000,000
Total For GRT16										0.00	1,960,000,000	1,960,000,000
GRT17 On 17/10/2023 Spot Bond			6.32500	110.45211	6.32500	110.39575				0.00	0	24,900,000
Total GRT17 SPOT										0.00	0	24,900,000
Total For GRT17										0.00	0	24,900,000
GRT19 On 14/03/2022 Spot Bond					0.00000	100.96828				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT20 On 03/04/2024 Spot Bond					0.00000	100.91660				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			9.11000	104.40898	9.11000	104.33277				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.04209				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.96456				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.57950				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.84687				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.36363				0.00	0	5,220,000,00
Total GRT26G SPOT										0.00	0	5,220,000,00
Total For GRT26G										0.00	0	5,220,000,00
GRT27 On 28/09/2023 Spot Bond					0.00000	99.09961				0.00	0	100,000,00
Total GRT27 SPOT										0.00	0	100,000,00
Total For GRT27										0.00	0	100,000,00
GRT28 On 10/12/2021 Spot Bond					0.00000	100.48350				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.50301				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.99162				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.69605				0.00	0	
Total GRT31 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 GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.40849				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.34281				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.52454				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.70267				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.23821				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.11853				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.75243				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.17616				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.83931				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.44961				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	99.91963				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	99.91250				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.39439				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.53171				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.47610				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.00084				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.22970				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.63562				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.65921				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.72152				0.00	0	100,000,0€
Total HILB09 SPOT										0.00	0	100,000,0€
Total For HILB09										0.00	0	100,000,0€
HILB10 On 17/03/2022 Spot Bond					0.00000	100.18305				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.71596				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.59001				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB13 On 11/12/2021 Spot Bond					0.00000	100.56074				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.25428				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.23900				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.23471				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.26000	314.47844	2.26000	314.21725				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.61000	2.61000	2.61000	319.50581				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.98000	106.28456	9.98000	106.19882		161,676,000,000,000.00		16,200,000,000	16,650,000,000	
Total HWAY30 SPOT								161,676,000,000,000.00		16,200,000,000	16,650,000,000	
Total For HWAY30								161,676,000,000,000.00		16,200,000,000	16,650,000,000	
HWAY3 On 28/02/2033 Spot Bond			4.76900	78.59019	4.76900	101.66905				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.25000	90.80210	11.25000	90.71977		605,250,000,000,000.00		53,800,000,000	68,940,000,000	
Total HWAY34 SPOT								605,250,000,000,000.00		53,800,000,000	68,940,000,000	
Total For HWAY34								605,250,000,000,000.00		53,800,000,000	68,940,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.50932	100.00000	13.41883				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.30500	90.01705	11.30500	89.93504				0.00	0	5,020,000,000
Total HWAY35 SPOT										0.00	0	5,020,000,000
Total For HWAY35										0.00	0	5,020,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.50803	100.00000	13.41755				0.00	0	
Total HWAY35/R209 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	Op Intere
Total For HWAY35/R209									0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.22550			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	101.27819			0.00	0	
Total HWF12 SPOT									0.00	0	
Total For HWF12									0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.70275			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.23000	154.52072	2.25000	154.28851		22,632,777,548,000.00	10,149,227,600	481,143,431,50	
Total I2025 SPOT								22,632,777,548,000.00	10,149,227,600	481,143,431,50	
Total For I2025								22,632,777,548,000.00	10,149,227,600	481,143,431,50	
I2029 On 31/03/2029 Spot Bond			3.14000	113.47851	3.10500	113.65560		40,340,867,400,000.00	12,847,410,000	250,361,479,40	
Total I2029 SPOT								40,340,867,400,000.00	12,847,410,000	250,361,479,40	
Total For I2029								40,340,867,400,000.00	12,847,410,000	250,361,479,40	
I2033 On 28/02/2033 Spot Bond			3.93100	107.44063	3.93900	107.25082		487,950,104,457,000.00	124,128,747,000	201,868,526,60	
Total I2033 SPOT								487,950,104,457,000.00	124,128,747,000	201,868,526,60	
Total For I2033								487,950,104,457,000.00	124,128,747,000	201,868,526,60	
I2038 On 31/01/2038 Spot Bond			4.19000	120.45424	4.19000	120.33501		63,579,901,352,000.00	15,174,200,800	359,436,315,90	
Total I2038 SPOT								63,579,901,352,000.00	15,174,200,800	359,436,315,90	
Total For I2038								63,579,901,352,000.00	15,174,200,800	359,436,315,90	
I2046 On 31/03/2046 Spot Bond			4.22000	108.35949	4.20000	108.61796		189,996,578,920,000.00	45,022,886,000	403,493,490,40	
Total I2046 SPOT								189,996,578,920,000.00	45,022,886,000	403,493,490,40	
Total For I2046								189,996,578,920,000.00	45,022,886,000	403,493,490,40	
I2050 On 31/12/2050 Spot Bond			4.24000	109.46674	4.19000	110.38978		102,205,948,784,000.00	24,105,176,600	336,710,470,00	
Total I2050 SPOT								102,205,948,784,000.00	24,105,176,600	336,710,470,00	
Total For I2050								102,205,948,784,000.00	24,105,176,600	336,710,470,00	
IBL101 On 24/05/2022 Spot Bond			6.19000	6.19000	6.19000	103.66253		0.00	0	0	
Total IBL101 SPOT								0.00	0	0	
Total For IBL101								0.00	0	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.31172		0.00	0	0	
Total IBL102 SPOT								0.00	0	0	
Total For IBL102								0.00	0	0	
IBL109 On 07/12/2023 Spot Bond			2.38000	313.63633	2.38000	313.37278		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 IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.90279				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.79604				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.84648				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.10148				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.88805				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.05703				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.72673				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.07138				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.97742				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.43802				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.10858				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL135 On 22/11/2024 Spot Bond					0.00000	100.80037				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.74988				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.61978				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.54628				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.77018				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.76627				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.39075				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.17674				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.66004				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.68835				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	99.78643				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.76359				0.00	0	
Total IBL154 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 IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	99.96645				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	99.94395				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	99.94184				0.00	0	300,000,00
Total IBL157 SPOT										0.00	0	300,000,00
Total For IBL157										0.00	0	300,000,00
IBL159 On 09/02/2023 Spot Bond					0.00000	100.91490				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.98485				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.98282				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.00931				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.01084				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL165 On 28/07/2021 Spot Bond					0.00000	100.99406				0.00	0	
Total IBL165 SPOT										0.00	0	
Total For IBL165										0.00	0	
IBL166 On 12/08/2021 Spot Bond					0.00000	100.86026				0.00	0	
Total IBL166 SPOT										0.00	0	
Total For IBL166										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.79649				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.82476				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL169 On 19/08/2021 Spot Bond					0.00000	100.75385				0.00	0	
Total IBL169 SPOT										0.00	0	
Total For IBL169										0.00	0	
IBL171 On 25/08/2021 Spot Bond					0.00000	100.69955				0.00	0	
Total IBL171 SPOT										0.00	0	
Total For IBL171										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.03000	1.03000	1.03000	174.58915				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.83500	112.26027	6.83500	112.19776				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	101.09656				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.35000	174.42462	1.35000	174.29243				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.26500	107.62689	5.26500	107.58131				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.65663				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.62117				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.36000	104.84619	8.36000	104.77620				0.00	0	10,000,000,00
Total IDCG06 SPOT										0.00	0	10,000,000,00
Total For IDCG06										0.00	0	10,000,000,00
IDCG08 On 13/05/2030 Spot Bond			9.86000	110.23056	9.86000	110.43245				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.59352				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.93000	109.12958	8.93000	109.05146				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	98.94578				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.89765				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.87818				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.50175				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.99802				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.44887				0.00	1,000,000,000	500,000,000
Total IDCG18 SPOT										0.00	1,000,000,000	500,000,000
Total For IDCG18										0.00	1,000,000,000	500,000,000
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.03455				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.39411				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.91148				0.00	2,500,000,000	2,500,000,000
Total IDCG22 SPOT										0.00	2,500,000,000	2,500,000,000
Total For IDCG22										0.00	2,500,000,000	2,500,000,000
IDCG23 On 29/01/2027 Spot Bond					0.00000	101.28786				0.00	0	
Total IDCG23 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 IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.46529				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.81000	103.58273	7.81000	103.51770				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	101.79120				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.89498				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.80519				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	102.49326				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.64857				0.00	0	200,000,00
Total INLV07 SPOT										0.00	0	200,000,00
Total For INLV07										0.00	0	200,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	101.52145				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.18215				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.45390				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.36495				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.37146				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.18578				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.75738				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.07074				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.01350				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.99801				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.01607				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.31050				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.75587				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.23306				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.48799				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPFC34 On 10/08/2021 Spot Bond					0.00000	101.66110				0.00	0	
Total IPFC34 SPOT										0.00	0	
Total For IPFC34										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.37776				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	101.28326	2.75000	101.26033				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.08500	184.01219	5.08500	183.81758				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.43728				0.00	0	100,000,00
Total IV035 SPOT										0.00	0	100,000,00
Total For IV035										0.00	0	100,000,00
IV036 On 22/07/2021 Spot Bond					0.00000	99.91450				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.50837				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.45000	3.45000	3.45000	172.36934				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	101.03563				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			8.20500	104.29694	8.20500	104.22776				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.11772				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.21000	8.21000	8.21000	103.27654				0.00	0	
Total IV043 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 IV043									0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.65896			0.00	0	
Total IV044 SPOT									0.00	0	
Total For IV044									0.00	0	
IV045 On 31/01/2022 Spot Bond			1.90000	173.92442	1.90000	173.78474		6,319,400,000,000.00	3,326,000,000	1,663,000,000	
Total IV045 SPOT								6,319,400,000,000.00	3,326,000,000	1,663,000,000	
Total For IV045								6,319,400,000,000.00	3,326,000,000	1,663,000,000	
IV046 On 21/06/2022 Spot Bond					0.00000	102.78740			0.00	400,000,000	300,000,000
Total IV046 SPOT									0.00	400,000,000	300,000,000
Total For IV046									0.00	400,000,000	300,000,000
IV050 On 26/06/2024 Spot Bond					0.00000	103.13253			0.00	0	
Total IV050 SPOT									0.00	0	
Total For IV050									0.00	0	
IV19A On 31/03/2028 Spot Bond			4.98500	185.10833	4.98500	184.91403			0.00	0	
Total IV19A SPOT									0.00	0	
Total For IV19A									0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.37500	99.84442	11.37500	99.75131			0.00	0	
Total IVC040 SPOT									0.00	0	
Total For IVC040									0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.69000	102.76307	6.69000	102.70801			0.00	0	
Total IVC094 SPOT									0.00	0	
Total For IVC094									0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.53100			0.00	0	
Total IVC114 SPOT									0.00	0	
Total For IVC114									0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.08366			0.00	0	
Total IVC116 SPOT									0.00	0	
Total For IVC116									0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	101.15574			0.00	0	
Total IVC134 SPOT									0.00	0	
Total For IVC134									0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	101.21954			0.00	0	
Total IVC135 SPOT									0.00	0	
Total For IVC135									0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.94312			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.77340				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.65599				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.65331				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.08626				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.14469				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.36651				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.75371				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.72915				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.63992				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC159 On 06/06/2023 Spot Bond					0.00000	100.75195				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.46185				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.39096				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	99.95228				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.60423				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.38360				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.11452				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.91560				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.97750				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.44941				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.29966				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.55745	7.40000	100.49757				0.00	0	
Total IVC186 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 IVC186									0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.82429			0.00	0	
Total IVC187 SPOT									0.00	0	
Total For IVC187									0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.75799			0.00	0	
Total IVC188 SPOT									0.00	0	
Total For IVC188									0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.94872			0.00	0	
Total IVC189 SPOT									0.00	0	
Total For IVC189									0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.47245			0.00	0	
Total IVC190 SPOT									0.00	0	
Total For IVC190									0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	103.02003	7.23000	103.31051			0.00	0	
Total IVC194 SPOT									0.00	0	
Total For IVC194									0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.23718			0.00	0	
Total IVC196 SPOT									0.00	0	
Total For IVC196									0.00	0	
IVZ051 On 22/07/2021 Spot Bond			4.00000	4.00000	4.00000	99.89053			0.00	0	
Total IVZ051 SPOT									0.00	0	
Total For IVZ051									0.00	0	
IVZ052 On 29/07/2021 Spot Bond			4.00000	4.00000	4.00000	99.81405			0.00	0	
Total IVZ052 SPOT									0.00	0	
Total For IVZ052									0.00	0	
IVZ053 On 05/08/2021 Spot Bond			4.00000	4.00000	4.00000	99.73768			0.00	0	
Total IVZ053 SPOT									0.00	0	
Total For IVZ053									0.00	0	
IVZ054 On 12/08/2021 Spot Bond			4.10000	4.10000	4.10000	99.65299			0.00	0	
Total IVZ054 SPOT									0.00	0	
Total For IVZ054									0.00	0	
IVZ055 On 19/08/2021 Spot Bond			4.10000	4.10000	4.10000	99.57496			0.00	0	
Total IVZ055 SPOT									0.00	0	
Total For IVZ055									0.00	0	
IVZ056 On 26/08/2021 Spot Bond			4.10000	4.10000	4.10000	99.49706		13,530,000,000,000.00	3,300,000,000	3,300,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total IVZ056 SPOT									13,530,000,000,000.00	3,300,000,000	3,300,000,000
Total For IVZ056									13,530,000,000,000.00	3,300,000,000	3,300,000,000
IVZ057 On 02/09/2021 Spot Bond			4.10000	4.10000	4.10000	99.41928			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	99.33365			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	99.25518			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	99.17683			0.00	0	
Total IVZ060 SPOT									0.00	0	
Total For IVZ060									0.00	0	
IVZ061 On 28/09/2021 Spot Bond			4.15000	4.15000	4.15000	99.12095			0.00	0	
Total IVZ061 SPOT									0.00	0	
Total For IVZ061									0.00	0	
IVZ062 On 07/10/2021 Spot Bond			4.15000	4.15000	4.15000	99.02051		7,055,000,000,000.00	1,700,000,000	1,700,000,000	
Total IVZ062 SPOT								7,055,000,000,000.00	1,700,000,000	1,700,000,000	
Total For IVZ062								7,055,000,000,000.00	1,700,000,000	1,700,000,000	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total JIBAR SPOT									0.00	0	
Total For JIBAR									0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.48561			0.00	0	
Total JPM002 SPOT									0.00	0	
Total For JPM002									0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.17500	103.38248	6.17500	103.33091			0.00	0	
Total KAP007 SPOT									0.00	0	
Total For KAP007									0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.50490			0.00	0	
Total KAP012 SPOT									0.00	0	
Total For KAP012									0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.97218			0.00	0	100,000,000
Total KAP013 SPOT									0.00	0	100,000,000
Total For KAP013									0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP014 On 19/07/2024 Spot Bond					0.00000	99.95954				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.98124				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	101.10968				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.41487				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.15347				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.46404				0.00	0	8,300,000,00
Total KAP11 SPOT										0.00	0	8,300,000,00
Total For KAP11										0.00	0	8,300,000,00
KW01 On 31/10/2027 Spot Bond			8.90000	124.67667	8.90000	124.58820				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	98.67454				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	96.49312				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			7.15500	103.70252	7.15500	103.64278				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	96.26487				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.17500	105.83726	9.17500	105.75946				0.00	0	
Total LBK24 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 LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.87352				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.05000	95.05350	12.05000	94.96287				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.22500	100.23868	10.22500	100.15678				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	99.01102				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	93.55473				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	101.04197				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.19524				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.25462				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.84815				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	88.14403				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.05908				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.68500	106.95637	6.68500	106.89874				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.33424				0.00	0	291,000,00
Total LGL07 SPOT										0.00	0	291,000,00
Total For LGL07										0.00	0	291,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	101.62595				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.51304				0.00	0	100,000,00
Total LGL09 SPOT										0.00	0	100,000,00
Total For LGL09										0.00	0	100,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	99.47439				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.63838				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.68540				0.00	600,000,000	300,000,00
Total LHL28 SPOT										0.00	600,000,000	300,000,00
Total For LHL28										0.00	600,000,000	300,000,00
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.42596				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.84394				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.86723				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.84865				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.80940				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF06: On 30/09/2022 Spot Bond					0.00000	100.59003				0.00	0	2,500,000,00
Total MBF065 SPOT										0.00	0	2,500,000,00
Total For MBF065										0.00	0	2,500,000,00
MBF06: On 16/09/2021 Spot Bond					0.00000	100.41920				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06: On 17/11/2021 Spot Bond					0.00000	100.71560				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.77290				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond					0.00000	100.60933				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	100.64941				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	101.72344				0.00	0	3,300,000,00
Total MBP038 SPOT										0.00	0	3,300,000,00
Total For MBP038										0.00	0	3,300,000,00
MBP04: On 23/02/2023 Spot Bond					0.00000	100.73536				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	101.05843				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	100.32981				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.65737				0.00	280,000,000	140,000,00
Total MBP045 SPOT										0.00	280,000,000	140,000,00
Total For MBP045										0.00	280,000,000	140,000,00
MBP04: On 26/02/2022 Spot Bond					0.00000	100.98072				0.00	0	
Total MBP046 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 MBP046									0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.68927			0.00	0	
Total MBP047 SPOT									0.00	0	
Total For MBP047									0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.24057			0.00	0	
Total MBP048 SPOT									0.00	0	
Total For MBP048									0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.24545			0.00	0	
Total MBP049 SPOT									0.00	0	
Total For MBP049									0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.04452			0.00	0	
Total MBP050 SPOT									0.00	0	
Total For MBP050									0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.75354			0.00	0	
Total MBP051 SPOT									0.00	0	
Total For MBP051									0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.23719			0.00	0	
Total MBP052 SPOT									0.00	0	
Total For MBP052									0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.81000	7.81000	7.81000	116.77566		3,124,000,000,000.00	400,000,000	200,000,000	
Total MMIG04 SPOT								3,124,000,000,000.00	400,000,000	200,000,000	
Total For MMIG04								3,124,000,000,000.00	400,000,000	200,000,000	
MMIG0 On 12/08/2022 Spot Bond			5.99500	109.65442	5.99500	109.60075		3,597,000,000,000.00	600,000,000	1,350,000,000	
Total MMIG05 SPOT								3,597,000,000,000.00	600,000,000	1,350,000,000	
Total For MMIG05								3,597,000,000,000.00	600,000,000	1,350,000,000	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.31737		0.00	0	0	
Total MMIG06 SPOT								0.00	0	0	
Total For MMIG06								0.00	0	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.42827		0.00	0	100,000,000	
Total MMIG07 SPOT								0.00	0	100,000,000	
Total For MMIG07								0.00	0	100,000,000	
MML01 On 10/12/2026 Spot Bond					0.00000	100.63676		0.00	0	0	
Total MML01 SPOT								0.00	0	0	
Total For MML01								0.00	0	0	
MML02 On 10/12/2026 Spot Bond			8.46000	104.50960	8.46000	104.43864		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 MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	100.59174				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.71000	98.75423	8.71000	98.69467				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.78499				0.00	0	500,000,00
Total MTN07 SPOT										0.00	0	500,000,00
Total For MTN07										0.00	0	500,000,00
MTN09 On 11/10/2022 Spot Bond					0.00000	100.95635				0.00	0	20,287,50
Total MTN09 SPOT										0.00	0	20,287,50
Total For MTN09										0.00	0	20,287,50
MTN10 On 11/10/2024 Spot Bond					0.00000	100.64201				0.00	0	5,000,000,00
Total MTN10 SPOT										0.00	0	5,000,000,00
Total For MTN10										0.00	0	5,000,000,00
MTN12 On 04/06/2023 Spot Bond					0.00000	101.06272				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.86783				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.96147				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.99799				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.47235				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.76647				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN18 On 30/05/2026 Spot Bond					0.00000	98.91092				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.58797				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.40226				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.48153				0.00	0	70,000,0€
Total MTN21 SPOT										0.00	0	70,000,0€
Total For MTN21										0.00	0	70,000,0€
MTN22 On 29/07/2023 Spot Bond					0.00000	101.31674				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.41000	99.25821	8.41000	103.31327				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.42328				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.25575				0.00	500,000,000	500,000,0€
Total MTN25 SPOT										0.00	500,000,000	500,000,0€
Total For MTN25										0.00	500,000,000	500,000,0€
MTN26 On 29/06/2026 Spot Bond					0.00000	100.27477				0.00	500,000,000	1,650,000,0€
Total MTN26 SPOT										0.00	500,000,000	1,650,000,0€
Total For MTN26										0.00	500,000,000	1,650,000,0€
MTN27 On 29/06/2028 Spot Bond					0.00000	100.28850				0.00	0	425,000,0€
Total MTN27 SPOT										0.00	0	425,000,0€
Total For MTN27										0.00	0	425,000,0€
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	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.22646				0.00	0	
Total MTNC24 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 MTNC24										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.82209				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.82208				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.87983				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.87976				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.93034				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.40770				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.52276				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.97158				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.35545				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.45501				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.53949				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.61705				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total N7E25 SPOT									0.00	0	
Total For N7E25									0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.42500	103.66570	6.42500	103.61227			0.00	0	
Total NAM01 SPOT									0.00	0	
Total For NAM01									0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.77500	110.81372	6.77500	110.75255			0.00	0	
Total NAM03 SPOT									0.00	0	
Total For NAM03									0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.34000	109.48599	9.34000	109.40320			0.00	0	
Total NAM04 SPOT									0.00	0	
Total For NAM04									0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.24741			0.00	0	
Total NBG01G SPOT									0.00	0	
Total For NBG01G									0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.18605			0.00	0	
Total NBG02G SPOT									0.00	0	
Total For NBG02G									0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.08155			0.00	0	
Total NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.31264			0.00	0	
Total NBG04G SPOT									0.00	0	
Total For NBG04G									0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.09551			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.34000	111.41231	6.34000	111.35563		760,800,000,000.00	120,000,000	60,000,00	
Total NBK13A SPOT								760,800,000,000.00	120,000,000	60,000,00	
Total For NBK13A								760,800,000,000.00	120,000,000	60,000,00	
NBK15 On 11/02/2022 Spot Bond			5.64000	105.55314	5.64000	105.50449		0.00	0		
Total NBK15A SPOT								0.00	0		
Total For NBK15A								0.00	0		
NBK16 On 12/02/2025 Spot Bond			6.71000	112.61785	6.71000	112.55627		5,233,800,000,000.00	780,000,000	390,000,00	
Total NBK16A SPOT								5,233,800,000,000.00	780,000,000	390,000,00	
Total For NBK16A								5,233,800,000,000.00	780,000,000	390,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBK17/On 22/04/2026 Spot Bond			7.93500	110.22815	7.93500	110.15786			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			6.17000	104.14245	6.17000	104.09059			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20/On 01/06/2026 Spot Bond			7.25000	113.91018	7.25000	113.84371		13,630,000,000,000.00	1,880,000,000	940,000,00	
Total NBK20A SPOT								13,630,000,000,000.00	1,880,000,000	940,000,00	
Total For NBK20A								13,630,000,000,000.00	1,880,000,000	940,000,00	
NBK21/On 21/07/2027 Spot Bond			8.26000	110.98825	8.26000	110.91382		4,179,560,000,000.00	506,000,000	253,000,00	
Total NBK21A SPOT								4,179,560,000,000.00	506,000,000	253,000,00	
Total For NBK21A								4,179,560,000,000.00	506,000,000	253,000,00	
NBK22/On 19/11/2022 Spot Bond			5.26500	107.76841	5.26500	107.72276		0.00	0		
Total NBK22A SPOT								0.00	0		
Total For NBK22A								0.00	0		
NBK23/On 19/11/2025 Spot Bond			6.94500	115.54464	6.94500	115.48035		0.00	0		
Total NBK23A SPOT								0.00	0		
Total For NBK23A								0.00	0		
NBK24/On 19/11/2027 Spot Bond			7.98500	116.23450	7.98500	116.16034		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	100.95624		0.00	0		
Total NBK24B SPOT								0.00	0		
Total For NBK24B								0.00	0		
NBK25/On 17/02/2023 Spot Bond			5.75000	5.75000	5.75000	111.72966		0.00	0		
Total NBK25A SPOT								0.00	0		
Total For NBK25A								0.00	0		
NBK25I On 12/02/2025 Spot Bond					0.00000	103.41101		0.00	0	10,000,00	
Total NBK25B SPOT								0.00	0	10,000,00	
Total For NBK25B								0.00	0	10,000,00	
NBK26/On 10/05/2023 Spot Bond			100.00000	33.04742	100.00000	32.82967		0.00	0		
Total NBK26A SPOT								0.00	0		
Total For NBK26A								0.00	0		
NBK26I On 22/04/2026 Spot Bond					0.00000	104.07967		0.00	0		
Total NBK26B 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 NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			8.17000	113.75380	8.17000	113.67956				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.67000	112.85873	5.67000	112.80645				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.33000	118.04084	7.33000	117.97044				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.12500	112.14339	6.12500	112.08733				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.80000	109.49119	5.80000	109.44017				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	102.46267				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.92983				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.98719				0.00	350,000,000	350,000,000
Total NBK36B SPOT										0.00	350,000,000	350,000,000
Total For NBK36B										0.00	350,000,000	350,000,000
NBK38 On 02/08/2021 Spot Bond					0.00000	101.15976				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.13500	10.13500	10.13500	72.82459				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	104.21587				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	101.38193				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.54625				0.00	0	279,000,00
Total NBK43B SPOT										0.00	0	279,000,00
Total For NBK43B										0.00	0	279,000,00
NBK45I On 15/02/2023 Spot Bond					0.00000	101.64949				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.84832				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.25368				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.92751				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.60346				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.93485				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.02700				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.26361				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.38794				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.52073				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.10367				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.01061				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.11767				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.47126				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.87680				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.14379				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.78650				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.01202				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.01295				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.40092				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			9.30500	106.61854	9.30500	106.53952				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.39753				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.34000	106.08643	9.34000	106.00752				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.40092				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.40621				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.41298				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.36749				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.36749				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.73971				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	100.96404				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.91835				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.21327				0.00	0	100,000,00
Total NGL02 SPOT										0.00	0	100,000,00
Total For NGL02										0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL03 On 26/05/2022 Spot Bond					0.00000	101.17410				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.77184				0.00	200,000,000	6,609,965,10
Total NGL04 SPOT										0.00	200,000,000	6,609,965,10
Total For NGL04										0.00	200,000,000	6,609,965,10
NGL05 On 26/07/2023 Spot Bond					0.00000	102.48882				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.87759				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.48357				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.52671				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	100.47153				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.45569				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.27448				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.68607				0.00	0	2,000,000,00
Total NGT103 SPOT										0.00	0	2,000,000,00
Total For NGT103										0.00	0	2,000,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	103.48464				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	101.80446				0.00	300,000,000	150,000,00
Total NGT105 SPOT										0.00	300,000,000	150,000,00

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 NGT105										0.00	300,000,000	150,000,000
NGT10 On 05/08/2025 Spot Bond					0.00000	104.74591				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.26775				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	103.75097				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.66892				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.51114				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.23402				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.70568				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.93501				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	101.14806				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.62239				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.44197				0.00	0	6,340,000,000
Total NHM016 SPOT										0.00	0	6,340,000,000
Total For NHM016										0.00	0	6,340,000,000
NHM01 On 25/05/2023 Spot Bond					0.00000	104.02607				0.00	0	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 NHM018 SPOT										0.00	0	200,000,00
Total For NHM018										0.00	0	200,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	101.08022				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	101.06994				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.95100	4.95100	4.95100	213.12667				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.69500	3.69500	3.69500	199.75212				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.00500	3.00500	3.00500	150.42446				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.40000	3.40000	3.40000	111.32468				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			4.94000	4.94000	4.94000	109.26566				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.11000	3.11000	3.11000	149.89613				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	198.29907	3.45000	198.11532				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.50000	3.50000	3.50000	147.95277				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB14 On 31/03/2028 Spot Bond			3.34000	3.34000	3.34000	204.07147				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.48500	202.48264	3.48500	202.29445				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.05500	107.79319	5.05500	107.67895				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.79522				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.55089				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.95991				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	132.98046				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.77063				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.86957				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.16038				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.82346				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.84215				0.00	0	
Total NN034 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.03765				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	119.16830				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.75209				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.83647				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.44536				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	140.49232				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.17640				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	140.28877				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	137.89764				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.49851				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	123.29470				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.78914				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	100.04093				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	95.73690				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.33500				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.52460				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.12881				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	101.46332				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.06225				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.05839				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	100.30630				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	118.69000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	115.07000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01: On 15/07/2025 Spot Bond					0.00000	120.66000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	119.26000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	114.08462				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	108.43285				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 18/11/2021 Spot Bond					0.00000	100.80059				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02: On 14/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	91.25708				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 19/04/2022 Spot Bond					0.00000	101.53368				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	108.43285				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03(On 20/07/2021 Spot Bond					0.00000	99.94697				0.00	0	
Total NNF030 SPOT										0.00	0	
Total For NNF030										0.00	0	
NNF03: On 19/04/2022 Spot Bond					0.00000	101.51834				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF03: On 06/08/2021 Spot Bond					0.00000	100.94283				0.00	0	
Total NNF032 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 NNF032										0.00	0	
NNF03: On 17/08/2021 Spot Bond					0.00000	100.77204				0.00	0	
Total NNF033 SPOT										0.00	0	
Total For NNF033										0.00	0	
NNF03: On 19/08/2021 Spot Bond					0.00000	100.73866				0.00	0	
Total NNF034 SPOT										0.00	0	
Total For NNF034										0.00	0	
NNF03: On 25/08/2021 Spot Bond					0.00000	100.69814				0.00	0	
Total NNF035 SPOT										0.00	0	
Total For NNF035										0.00	0	
NNF03: On 25/08/2021 Spot Bond					0.00000	100.69814				0.00	0	
Total NNF036 SPOT										0.00	0	
Total For NNF036										0.00	0	
NNF03: On 01/09/2021 Spot Bond					0.00000	100.59721				0.00	0	
Total NNF037 SPOT										0.00	0	
Total For NNF037										0.00	0	
NNF03: On 14/09/2021 Spot Bond					0.00000	100.39746				0.00	0	
Total NNF038 SPOT										0.00	0	
Total For NNF038										0.00	0	
NNF03: On 29/12/2021 Spot Bond					0.00000	100.23678				0.00	0	
Total NNF039 SPOT										0.00	0	
Total For NNF039										0.00	0	
NNF04: On 05/08/2024 Spot Bond					0.00000	129.91061				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06: On 12/09/2024 Spot Bond					0.00000	108.26437				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	131.86043				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	85.30534				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2022 Spot Bond					0.00000	100.81346				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.81498				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.74567				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.60906				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.51539				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.87275				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.83656				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.67381				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.64224				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.69538				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.84500	109.16831	6.84500	109.10843				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.51000	199.26927	2.51000	199.09975				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA021 On 30/11/2028 Spot Bond			9.59000	115.43687	9.59000	115.34827				0.00	0	7,000,000,00
Total NRA028 SPOT										0.00	0	7,000,000,00
Total For NRA028										0.00	0	7,000,000,00
NRA021 On 30/11/2028 Spot Bond			100.00000	13.87820	100.00000	13.78626				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	100.70641				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.92627				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.64259				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.41741				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.45416				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.46017				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.44479				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	100.55787				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.94798				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NTC32									0.00	0	19,000,000,00
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.38403			0.00	0	
Total NTCG01 SPOT									0.00	0	
Total For NTCG01									0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.54077			0.00	0	
Total OMI01 SPOT									0.00	0	
Total For OMI01									0.00	0	
OML06 On 19/03/2022 Spot Bond			6.01500	106.18414	6.01500	106.13285			0.00	0	
Total OML06 SPOT									0.00	0	
Total For OML06									0.00	0	
OML07 On 19/03/2025 Spot Bond			7.56100	114.30787	7.56100	114.23873		7,863,440,000,000.00	1,040,000,000	2,050,000,00	
Total OML07 SPOT								7,863,440,000,000.00	1,040,000,000	2,050,000,00	
Total For OML07								7,863,440,000,000.00	1,040,000,000	2,050,000,00	
OML09 On 14/09/2022 Spot Bond			6.20500	108.89958	6.20500	108.84535		0.00	0		
Total OML09 SPOT								0.00	0		
Total For OML09								0.00	0		
OML10 On 14/09/2025 Spot Bond			7.86500	116.04467	7.86500	115.97171		0.00	0	760,000,00	
Total OML10 SPOT								0.00	0	760,000,00	
Total For OML10								0.00	0	760,000,00	
OML11 On 11/06/2024 Spot Bond					0.00000	100.43428		0.00	0	1,350,000,00	
Total OML11 SPOT								0.00	0	1,350,000,00	
Total For OML11								0.00	0	1,350,000,00	
OML12 On 12/11/2025 Spot Bond					0.00000	102.42428		0.00	0		
Total OML12 SPOT								0.00	0		
Total For OML12								0.00	0		
PEP01 On 10/03/2023 Spot Bond					0.00000	100.87675		0.00	0		
Total PEP01 SPOT								0.00	0		
Total For PEP01								0.00	0		
PEP02 On 10/03/2025 Spot Bond					0.00000	100.83664		0.00	0		
Total PEP02 SPOT								0.00	0		
Total For PEP02								0.00	0		
PEP03 On 05/05/2024 Spot Bond					0.00000	101.29148		0.00	0		
Total PEP03 SPOT								0.00	0		
Total For PEP03								0.00	0		
PEP04 On 05/05/2026 Spot Bond					0.00000	101.07090		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.75604				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.11883				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.72936				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.86720				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.97583				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.99134				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.00685				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.59000	113.53379	7.56000	113.60645			188,797,599,593,000.00	1,737,654,492,700	2,990,857,626,900	
Total R186 SPOT									188,797,599,593,000.00	737,654,492,700	3,990,857,626,900	
Total For R186									188,797,599,593,000.00	737,654,492,700	3,990,857,626,900	
R197 On 07/12/2023 Spot Bond			1.38500	320.70551	1.31000	321.00438			23,339,961,553,000.00	16,851,957,800	81,470,227,000	
Total R197 SPOT									23,339,961,553,000.00	16,851,957,800	81,470,227,000	
Total For R197									23,339,961,553,000.00	16,851,957,800	81,470,227,000	
R202 On 07/12/2033 Spot Bond			3.94100	235.51592	3.95100	235.05584			55,394,711,764,000.00	14,056,004,000	184,495,764,200	
Total R202 SPOT									55,394,711,764,000.00	14,056,004,000	184,495,764,200	
Total For R202									55,394,711,764,000.00	14,056,004,000	184,495,764,200	
R203 On 28/02/2023 Spot Bond			5.18500	106.89004	5.17500	106.86126			973,886,798,716,000.00	187,827,733,600	857,438,950,900	
Total R203 SPOT									973,886,798,716,000.00	187,827,733,600	857,438,950,900	
Total For R203									973,886,798,716,000.00	187,827,733,600	857,438,950,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2030 On 31/01/2030 Spot Bond			8.99000	97.91688	8.98000	97.90211		069,982,600,590,000.00	1,008,896,841,000	1,005,316,712,500	
Total R2030 SPOT								9,982,600,590,000.00	008,896,841,000	005,316,712,500	
Total For R2030								9,982,600,590,000.00	008,896,841,000	005,316,712,500	
R2032 On 31/03/2032 Spot Bond			9.68500	93.02546	9.67000	93.04573		830,861,181,472,000.00	395,545,811,200	1,511,013,254,700	
Total R2032 SPOT								0,861,181,472,000.00	395,545,811,200	511,013,254,700	
Total For R2032								0,861,181,472,000.00	395,545,811,200	511,013,254,700	
R2035 On 28/02/2035 Spot Bond			10.28500	93.16991	10.26500	93.22802		650,753,905,006,000.00	452,188,031,600	1,658,297,053,300	
Total R2035 SPOT								0,753,905,006,000.00	452,188,031,600	558,297,053,300	
Total For R2035								0,753,905,006,000.00	452,188,031,600	558,297,053,300	
R2037 On 31/01/2037 Spot Bond			10.53500	88.56525	10.51000	88.65728		335,195,341,311,000.00	886,112,514,600	1,192,101,545,000	
Total R2037 SPOT								3,195,341,311,000.00	886,112,514,600	192,101,545,000	
Total For R2037								3,195,341,311,000.00	886,112,514,600	192,101,545,000	
R2040 On 31/01/2040 Spot Bond			10.68000	90.75113	10.66500	90.78023		178,508,956,776,000.00	297,613,198,200	1,355,195,180,200	
Total R2040 SPOT								8,508,956,776,000.00	297,613,198,200	355,195,180,200	
Total For R2040								8,508,956,776,000.00	297,613,198,200	355,195,180,200	
R2044 On 31/01/2044 Spot Bond			10.75000	87.23076	10.73500	87.26372		928,793,027,100,000.00	365,469,118,800	1,340,278,235,800	
Total R2044 SPOT								8,793,027,100,000.00	365,469,118,800	340,278,235,800	
Total For R2044								8,793,027,100,000.00	365,469,118,800	340,278,235,800	
R2048 On 28/02/2048 Spot Bond			10.67500	86.43144	10.66500	86.43309		604,256,278,545,000.00	1,742,787,473,400	1,967,636,945,900	
Total R2048 SPOT								4,256,278,545,000.00	742,787,473,400	967,636,945,900	
Total For R2048								4,256,278,545,000.00	742,787,473,400	967,636,945,900	
R209 On 31/03/2036 Spot Bond			10.25500	71.78458	10.23000	71.87184		022,624,061,399,000.00	489,773,189,800	887,611,074,700	
Total R209 SPOT								2,624,061,399,000.00	489,773,189,800	887,611,074,700	
Total For R209								2,624,061,399,000.00	489,773,189,800	887,611,074,700	
R210 On 31/03/2028 Spot Bond			2.98500	208.68337	2.98500	208.49782		114,172,668,000.00	38,248,800	60,176,811,700	
Total R210 SPOT								114,172,668,000.00	38,248,800	60,176,811,700	
Total For R210								114,172,668,000.00	38,248,800	60,176,811,700	
R212 On 31/01/2022 Spot Bond			0.75000	174.97355	0.70000	174.89617		35,692,500,000,000.00	47,590,000,000	249,768,746,800	
Total R212 SPOT								5,692,500,000,000.00	47,590,000,000	249,768,746,800	
Total For R212								5,692,500,000,000.00	47,590,000,000	249,768,746,800	
R213 On 28/02/2031 Spot Bond			9.37500	87.83074	9.36000	87.84972		707,921,262,500,000.00	502,178,268,000	612,477,529,300	
Total R213 SPOT								7,921,262,500,000.00	502,178,268,000	512,477,529,300	
Total For R213								7,921,262,500,000.00	502,178,268,000	512,477,529,300	
R214 On 28/02/2041 Spot Bond			10.68000	68.42047	10.66500	68.45116		130,486,199,992,000.00	761,281,479,400	813,401,031,300	
Total R214 SPOT								0,486,199,992,000.00	761,281,479,400	313,401,031,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R214									10,486,199,992,000.00	761,281,479,400	313,401,031,30
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.39430			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.68025			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.20670			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.76862			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.58550			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.78440			0.00	360,000,000	180,000,00
Total RDFB15 SPOT									0.00	360,000,000	180,000,00
Total For RDFB15									0.00	360,000,000	180,000,00
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.40560			0.00	0	
Total RDFB16 SPOT									0.00	0	
Total For RDFB16									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.99156			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.75353			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.55990			0.00	0	
Total RDFB19 SPOT									0.00	0	
Total For RDFB19									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.35520			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.37141			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.25508				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	99.84426				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	99.26444				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.87962				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RED13: On 13/05/2026 Spot Bond					0.00000	101.03507				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2021 Spot Bond					0.00000	100.46175				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15: On 31/01/2028 Spot Bond					0.00000	101.20878				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2021 Spot Bond					0.00000	100.98964				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.96655				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50: On 05/12/2022 Spot Bond					0.00000	100.93756				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/03/2022 Spot Bond					0.00000	103.42370				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED60: On 09/03/2022 Spot Bond					0.00000	104.89808				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	99.92061				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	99.90997				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.90702				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.01390				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.72516				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.42128				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	99.91064				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.06132				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.82500	106.83780	6.82500	106.77904				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.39500	95.42362	11.39500	95.33698				0.00	0	
Total RW28 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 RW28									0.00	0	
RW31 On 30/06/2031 Spot Bond			10.70000	100.45134	10.70000	100.36554			0.00	0	
Total RW31 SPOT									0.00	0	
Total For RW31									0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.34690			0.00	0	
Total RWL26 SPOT									0.00	0	
Total For RWL26									0.00	0	
RWL28 On 30/06/2028 Spot Bond			9.67000	100.66737	9.67000	100.58947			0.00	0	
Total RWL28 SPOT									0.00	0	
Total For RWL28									0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.33500	106.77593	5.33500	106.73012			0.00	0	
Total SBK23 SPOT									0.00	0	
Total For SBK23									0.00	0	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	101.08868			0.00	0	
Total SBN01 SPOT									0.00	0	
Total For SBN01									0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.51000	111.87502	7.51000	111.80779		5,557,400,000,000.00	740,000,000	1,819,813,70	
Total SBS20 SPOT								5,557,400,000,000.00	740,000,000	1,819,813,70	
Total For SBS20								5,557,400,000,000.00	740,000,000	1,819,813,70	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.85698			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.08000	113.72461	6.08000	113.66818			0.00	0	4,258,90
Total SBS27 SPOT									0.00	0	4,258,90
Total For SBS27									0.00	0	4,258,90
SBS3 On 25/05/2026 Spot Bond			7.60000	103.60629	7.60000	103.54330			0.00	0	132,161,40
Total SBS3 SPOT									0.00	0	132,161,40
Total For SBS3									0.00	0	132,161,40
SBS31 On 12/06/2027 Spot Bond			7.91500	109.65383	7.91500	109.58409			0.00	0	342,403,50
Total SBS31 SPOT									0.00	0	342,403,50
Total For SBS31									0.00	0	342,403,50
SBS34 On 19/09/2024 Spot Bond			6.55000	113.34107	6.55000	113.28154			0.00	0	27,500,00

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 SBS34 SPOT										0.00	0	27,500,00
Total For SBS34										0.00	0	27,500,00
SBS38 On 29/01/2025 Spot Bond			6.74000	111.56010	6.74000	111.49883				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.77500	110.11374	8.77500	110.03539				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.22500	102.87108	4.22500	102.83586			127,257,000,000.00		30,120,000	15,060,00
Total SBS4 SPOT									127,257,000,000.00		30,120,000	15,060,00
Total For SBS4									127,257,000,000.00		30,120,000	15,060,00
SBS41 On 12/11/2022 Spot Bond			5.44000	107.51674	5.44000	107.46971				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.14500	114.72881	7.14500	114.66316				0.00	0	95,608,50
Total SBS42 SPOT										0.00	0	95,608,50
Total For SBS42										0.00	0	95,608,50
SBS43 On 12/11/2027 Spot Bond			7.97500	115.87803	7.97500	115.80418				0.00	0	26,541,40
Total SBS43 SPOT										0.00	0	26,541,40
Total For SBS43										0.00	0	26,541,40
SBS46 On 15/02/2023 Spot Bond			5.54000	112.12623	5.54000	112.07547				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.03709				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.57513				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.65000	106.91237	4.65000	106.87165				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.22500	6.22500	6.22500	112.70380				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS52 On 29/01/2030 Spot Bond					0.00000	104.77089				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.97033				0.00	0	1,500,000,00
Total SBS53 SPOT										0.00	0	1,500,000,00
Total For SBS53										0.00	0	1,500,000,00
SBS55 On 12/06/2022 Spot Bond					0.00000	101.25185				0.00	10,000,000,000	5,000,000,00
Total SBS55 SPOT										0.00	10,000,000,000	5,000,000,00
Total For SBS55										0.00	10,000,000,000	5,000,000,00
SBS56 On 12/06/2022 Spot Bond			5.12000	104.21908	5.12000	104.17590				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.07878				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.38949				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.47834				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.63446				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.67664				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.28493				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.44757				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.54040				0.00	0	
Total SBS66 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 SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.18643				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.02305				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.66811				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.75000	318.08929	1.75000	317.83826				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.90100	4.90100	4.90100	214.16329				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	102.89012				0.00	4,056,087,800	2,028,043,900
Total SBT101 SPOT										0.00	4,056,087,800	2,028,043,900
Total For SBT101										0.00	4,056,087,800	2,028,043,900
SBT102 On 30/09/2022 Spot Bond					0.00000	103.92407				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.74865				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	103.75170				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	1,000,000,000
Total SBT105 SPOT										0.00	0	1,000,000,000
Total For SBT105										0.00	0	1,000,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	103.46957				0.00	0	1,330,000,000
Total SBT201 SPOT										0.00	0	1,330,000,000
Total For SBT201										0.00	0	1,330,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	100.83827				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT202 On 03/12/2023 Spot Bond			7.27500	107.98158	7.27500	107.91836				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT203 On 16/04/2024 Spot Bond					0.00000	100.49735				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT204 On 31/01/2025 Spot Bond					0.00000	102.64894				0.00	0	3,200,000,00
Total SBT206 SPOT										0.00	0	3,200,000,00
Total For SBT206										0.00	0	3,200,000,00
SBT206 On 25/06/2025 Spot Bond					0.00000	107.29278				0.00	0	5,700,000,00
Total SBT207 SPOT										0.00	0	5,700,000,00
Total For SBT207										0.00	0	5,700,000,00
SBT207 On 28/11/2025 Spot Bond					0.00000	101.77878				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	100.29275				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.11306				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	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	101.03494				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.94139				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.90377				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.01965				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.93650				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.98228				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.99375				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.91200				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.99375				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.13270				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.09186				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.34261				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.02646				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.97500	110.82477	6.97500	110.76251				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.98102				0.00	0	
Total SNT04 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 SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.72688				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.84581				0.00	1,220,000,000	5,050,945,70
Total SOLB01 SPOT										0.00	1,220,000,000	5,050,945,70
Total For SOLB01										0.00	1,220,000,000	5,050,945,70
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.87574				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.27937				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.79601				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.84108				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.32760				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.47246				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.46853				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.68591				0.00	0	100,000,00
Total SPG007 SPOT										0.00	0	100,000,00
Total For SPG007										0.00	0	100,000,00
SPG00 On 15/10/2022 Spot Bond					0.00000	100.21776				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.12978				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG010 On 01/12/2023 Spot Bond					0.00000	100.74044				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.60610				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.45504				0.00	0	250,000,00
Total SSA07 SPOT										0.00	0	250,000,00
Total For SSA07										0.00	0	250,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	100.24789				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.66500	3.66500	3.66500	147.13952				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			7.53500	113.79389	7.53500	113.72492				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			8.85000	90.85417	8.85000	90.79006				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	97.84631				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.01473				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN041 On 13/10/2023 Spot Bond			6.57500	109.16896	6.57500	109.11109				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN043 On 31/01/2038 Spot Bond			4.89000	110.07955	4.89000	109.96436				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04 On 09/02/2027 Spot Bond					0.00000	99.70995				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	101.28556				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.63588				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			2.34000	2.34000	2.34000	313.65397				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	99.85874				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	101.10992				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06 On 05/10/2022 Spot Bond					0.00000	100.14618				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/01/2025 Spot Bond			3.05000	3.05000	3.05000	150.19776				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			5.09000	5.09000	5.09000	107.20159				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06 On 31/03/2029 Spot Bond			3.94500	3.94500	3.94500	107.15826				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06 On 31/03/2028 Spot Bond			4.16500	4.16500	4.16500	194.19341				0.00	0	
Total SSN065 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 SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.76681				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.75214				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	100.71605				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.48846				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.47669				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 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	
SSN075 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	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.39559				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.01584				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 31/07/2021 Spot Bond					0.00000	105.92100				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	100.80129				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.53749				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	101.11009				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.82600	4.82600	4.82600	215.72959				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.23205				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	102.36063				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/05/2025 Spot Bond					0.00000	100.60315				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	100.79567				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.62508				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			9.64500	94.30797	9.64500	94.23438				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 28/11/2021 Spot Bond					0.00000	100.64935				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN101 On 21/12/2026 Spot Bond					0.00000	100.47612				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			4.21000	93.85829	4.21000	193.67054				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10 On 07/12/2033 Spot Bond			5.00600	88.41339	5.00600	211.99334				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10 On 04/02/2022 Spot Bond					0.00000	100.98362				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10 On 10/02/2023 Spot Bond					0.00000	100.94306				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	100.31570				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN112 On 14/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN112 SPOT										0.00	0	
Total For SSN112										0.00	0	
SSN113 On 10/08/2021 Spot Bond					0.00000	100.91543				0.00	0	
Total SSN113 SPOT										0.00	0	
Total For SSN113										0.00	0	
SSN114 On 11/08/2021 Spot Bond					0.00000	100.85032				0.00	0	
Total SSN114 SPOT										0.00	0	
Total For SSN114										0.00	0	
SSN115 On 11/08/2021 Spot Bond					0.00000	100.85032				0.00	0	
Total SSN115 SPOT										0.00	0	
Total For SSN115										0.00	0	
SSN116 On 19/08/2021 Spot Bond					0.00000	100.76645				0.00	0	
Total SSN116 SPOT										0.00	0	
Total For SSN116										0.00	0	
SSN117 On 19/08/2021 Spot Bond					0.00000	100.74912				0.00	0	
Total SSN117 SPOT										0.00	0	
Total For SSN117										0.00	0	
SSN118 On 07/09/2021 Spot Bond					0.00000	100.53973				0.00	0	
Total SSN118 SPOT										0.00	0	
Total For SSN118										0.00	0	
SSN119 On 09/09/2021 Spot Bond					0.00000	100.47017				0.00	0	
Total SSN119 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 SSN119										0.00	0	
SSN12 On 11/09/2021 Spot Bond					0.00000	100.42339				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.13000	105.72698	8.13000	105.65794				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.84477				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.29500	103.05911	4.29500	103.02328				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.72270				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.69217				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.76393				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.79886				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.80091	7.21000	102.72812				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	101.16983				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.86813				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS145 On 12/10/2022 Spot Bond					0.00000	100.43787				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS148 On 31/10/2021 Spot Bond					0.00000	101.03846				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS149 On 06/07/2023 Spot Bond					0.00000	100.75251				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS154 On 03/09/2021 Spot Bond					0.00000	100.62167				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS155 On 03/09/2023 Spot Bond					0.00000	101.18742				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS156 On 16/11/2023 Spot Bond					0.00000	101.39426				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS157 On 20/03/2022 Spot Bond					0.00000	100.49338				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS158 On 20/03/2024 Spot Bond					0.00000	100.83732				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS159 On 27/05/2022 Spot Bond					0.00000	100.88716				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS161 On 27/05/2024 Spot Bond					0.00000	100.28425				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS162 On 22/10/2022 Spot Bond					0.00000	100.14984				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS163 On 22/10/2024 Spot Bond					0.00000	100.51749				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS165 On 15/10/2023 Spot Bond					0.00000	99.84264				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.01185				0.00	2,000,000,000	2,000,000,000
Total TFS166 SPOT										0.00	2,000,000,000	2,000,000,000
Total For TFS166										0.00	2,000,000,000	2,000,000,000
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	100.86613				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.29500	103.52624	4.29500	103.49024				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	101.08414				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A8 On 21/11/2021 Spot Bond			4.28000	103.16289	4.28000	103.12713				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B1 On 21/11/2021 Spot Bond					0.00000	100.95912				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B2 On 21/11/2021 Spot Bond					0.00000	100.98298				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	100.89510				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C1 On 21/11/2021 Spot Bond					0.00000	101.20905				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C2 On 21/11/2021 Spot Bond					0.00000	101.21351				0.00	0	
Total TH14C2 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 TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.98655				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.49152				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.90556				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.76124				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.82055				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.46951				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.73395				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.79296				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.75938				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.86314				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.10922				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.16041				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.93482				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.29996				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.89823				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.32498				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.61752				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.22271				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.92975				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.68723				0.00	0	50,000,0€
Total TH16A2 SPOT										0.00	0	50,000,0€
Total For TH16A2										0.00	0	50,000,0€
TH16A On 21/08/2024 Spot Bond			8.49000	103.45784	8.49000	103.38657				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.00719				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.80669				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A7 On 21/08/2022 Spot Bond					0.00000	100.76853				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A8 On 21/08/2024 Spot Bond					0.00000	100.80211				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A9 On 21/08/2024 Spot Bond			5.76000	102.34880	5.76000	102.30065				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.83568				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.89059				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.89364				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	100.88297				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	100.95616				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C3 On 21/08/2024 Spot Bond					0.00000	100.93634				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D1 On 21/08/2024 Spot Bond					0.00000	101.21052				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D2 On 21/08/2024 Spot Bond					0.00000	101.33981				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D3 On 21/08/2024 Spot Bond					0.00000	101.26377				0.00	0	
Total TH16D3 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 TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.86745				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.92230				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.20231				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.67405				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.41201				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.27500	106.29998	6.27500	106.24645				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.37500	109.57897	7.37500	109.51429				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.57049				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.20059				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.01000	106.21657	8.01000	106.14822				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.48659				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.41422				0.00	0	100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total 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	100.74615			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.98875			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			7.09500	109.88269	7.09500	109.82025		3,327,139,233,000.00	468,941,400	1,454,799,10	
Total TN23 SPOT								3,327,139,233,000.00	468,941,400	1,454,799,10	
Total For TN23								3,327,139,233,000.00	468,941,400	1,454,799,10	
TN23/R On 06/11/2023 Spot Bond			100.00000	26.53985	100.00000	26.36498		0.00	0		
Total TN23/R2023 SPOT								0.00	0		
Total For TN23/R2023								0.00	0		
TN25 On 19/08/2025 Spot Bond			8.55000	107.14113	8.55000	107.06682		17,324,027,100,000.00	2,026,202,000	7,151,713,10	
Total TN25 SPOT								17,324,027,100,000.00	2,026,202,000	7,151,713,10	
Total For TN25								17,324,027,100,000.00	2,026,202,000	7,151,713,10	
TN25/R On 19/08/2025 Spot Bond			100.00000	16.58827	100.00000	16.47716		0.00	0		
Total TN25/R186 SPOT								0.00	0		
Total For TN25/R186								0.00	0		
TN27 On 14/11/2027 Spot Bond			9.28000	99.78618	9.28000	99.71241		182,682,368,000.00	19,685,600	13,411,129,90	
Total TN27 SPOT								182,682,368,000.00	19,685,600	13,411,129,90	
Total For TN27								182,682,368,000.00	19,685,600	13,411,129,90	
TN27/R On 14/11/2027 Spot Bond			100.00000	10.83464	100.00000	10.76324		0.00	0		
Total TN27/R186 SPOT								0.00	0		
Total For TN27/R186								0.00	0		
TN30 On 09/10/2030 Spot Bond			10.61500	102.19787	10.61500	102.11126		0.00	0	25,000,000,00	
Total TN30 SPOT								0.00	0	25,000,000,00	
Total For TN30								0.00	0	25,000,000,00	
TN30/R On 09/10/2030 Spot Bond			8.00000	118.96492	8.00000	118.88845		0.00	0		
Total TN30/R2030 SPOT								0.00	0		
Total For TN30/R2030								0.00	0		
TN40 On 09/10/2040 Spot Bond			12.00500	93.58532	12.00500	93.49592		0.00	0	2,460,000,00	
Total TN40 SPOT								0.00	0	2,460,000,00	
Total For TN40								0.00	0	2,460,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN40/R On 09/10/2040 Spot Bond			10.75000	102.93171	10.75000	102.84340				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	100.72525				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.73339				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	101.66316	7.61000	100.53198				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.62461				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.98877				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.28500	105.03090	6.28500	104.97793				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.92729				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.19722				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.30866				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.01222				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.01430				0.00	0	
Total TRA4A3 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 TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.57500	108.96214	6.57500	108.90437				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.01222				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.01430				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	102.26187	8.62000	102.19116				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.35530				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.81451				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.83104				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.05725				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	99.93548				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	99.24478				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	99.31009				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP251 On 29/11/2021 Spot Bond					0.00000	98.45786				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP255 On 14/02/2022 Spot Bond					0.00000	97.25150				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP256 On 11/03/2022 Spot Bond					0.00000	96.77177				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP257 On 16/03/2022 Spot Bond					0.00000	96.64864				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP258 On 11/05/2022 Spot Bond					0.00000	96.03181				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.25303				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.62729				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.53068				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	101.45453				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC37 On 15/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC370 SPOT										0.00	0	
Total For TWC370										0.00	0	
TWC37 On 21/07/2021 Spot Bond					0.00000	108.92110				0.00	0	
Total TWC371 SPOT										0.00	0	
Total For TWC371										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC37 On 29/07/2021 Spot Bond					0.00000	101.92264				0.00	0	
Total TWC372 SPOT										0.00	0	
Total For TWC372										0.00	0	
TWC37 On 06/08/2021 Spot Bond					0.00000	101.55803				0.00	0	
Total TWC373 SPOT										0.00	0	
Total For TWC373										0.00	0	
TWC37 On 16/08/2021 Spot Bond					0.00000	101.40639				0.00	0	
Total TWC374 SPOT										0.00	0	
Total For TWC374										0.00	0	
TWC37 On 26/08/2021 Spot Bond					0.00000	101.40639				0.00	0	
Total TWC375 SPOT										0.00	0	
Total For TWC375										0.00	0	
TWC37 On 09/09/2021 Spot Bond					0.00000	100.40271				0.00	0	
Total TWC376 SPOT										0.00	0	
Total For TWC376										0.00	0	
TWC37 On 16/09/2021 Spot Bond					0.00000	100.32440				0.00	0	
Total TWC377 SPOT										0.00	0	
Total For TWC377										0.00	0	
TWC37 On 08/10/2021 Spot Bond					0.00000	100.66112				0.00	0	
Total TWC378 SPOT										0.00	0	
Total For TWC378										0.00	0	
TWC37 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			750,000,000,000,000.00	47,500,000,000	47,500,000,000	
Total TWC379 SPOT									50,000,000,000,000.00	47,500,000,000	47,500,000,000	
Total For TWC379									50,000,000,000,000.00	47,500,000,000	47,500,000,000	
UG26 On 09/03/2026 Spot Bond			9.95000	108.98795	9.95000	108.90170				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.87108				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.97743				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.02650				0.00	0	
Total UU1B01 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 UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.23898				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.09487				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	99.91125				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.77067				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.78038				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.88976				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.92407				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.34515				0.00	0	500,000,00
Total WHL02 SPOT										0.00	0	500,000,00
Total For WHL02										0.00	0	500,000,00
WHL03 On 02/10/2023 Spot Bond					0.00000	100.49408				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT												
										91,694,042,407,654,000.00	09,348,903,085,700	449,001,773,30
Total for SPOT :										91,694,042,407,654,000.00	348,903,085,700	449,001,773,30
Total Futures												
Total Options										0.00	0	120,45
Grand Total:										91,694,050,333,935,500.00	348,903,152,512	449,002,923,25