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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/08/2021

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 04/11/2021 Bond Future			11.34021	76.41965	11.32755	76.48658			0.00	0	35
ES33 On 03/02/2022 Bond Future			11.58288	77.31028	11.56869	77.38304			0.00	0	
ES33 On 05/05/2022 Bond Future			11.82740	74.46256	11.81230	74.53769			0.00	0	
ES33 On 04/08/2022 Bond Future			12.08272	75.33912	12.06681	75.41589			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 04/11/2021 Bond Future			11.86954	74.63596	11.85669	74.71290			0.00	0	4,77
ES42 On 03/02/2022 Bond Future			12.09245	75.50631	12.07817	75.58923			0.00	0	
ES42 On 05/05/2022 Bond Future			12.32504	72.15603	12.30985	72.24146			0.00	0	
ES42 On 04/08/2022 Bond Future			12.56120	73.00400	12.54522	73.09110			0.00	0	
Total ES42 Future									0.00	0	4,77
Total For ES42									0.00	0	4,77
I2025 On 04/11/2021 Bond Future			155.06092	155.06092	155.06306	155.06306			0.00	0	4,84
I2025 On 03/02/2022 Bond Future			155.30069	155.30069	155.31314	155.31314			0.00	0	
I2025 On 05/05/2022 Bond Future			157.16752	157.16752	157.18324	157.18324			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	04/08/2022	Bond Future			157.51445	157.51445	157.53232	157.53232			0.00	0	
Total I2025 Future												0.00	0	4,84
Total For I2025												0.00	0	4,84
I2029	On	04/11/2021	Bond Future			113.55664	113.55664	113.55533	113.55533			0.00	0	2,96
I2029	On	03/02/2022	Bond Future			114.87982	114.87982	114.88595	114.88595			0.00	0	
I2029	On	05/05/2022	Bond Future			115.07291	115.07291	115.08159	115.08159			0.00	0	
I2029	On	04/08/2022	Bond Future			116.50055	116.50055	116.51043	116.51043			0.00	0	
Total I2029 Future												0.00	0	2,96
Total For I2029												0.00	0	2,96
I2033	On	04/11/2021	Bond Future			106.79615	106.79615	107.00787	107.00787			0.00	0	8,97
I2033	On	03/02/2022	Bond Future			108.04050	108.04050	108.26152	108.26152			0.00	0	
I2033	On	05/05/2022	Bond Future			108.07244	108.07244	108.29858	108.29858			0.00	0	
I2033	On	04/08/2022	Bond Future			109.41321	109.41321	109.64316	109.64316			0.00	0	
Total I2033 Future												0.00	0	8,97
Total For I2033												0.00	0	8,97
I2038	On	04/11/2021	Bond Future			119.77574	119.77574	119.77124	119.77124			0.00	0	7,63
I2038	On	03/02/2022	Bond Future			119.40862	119.40862	119.41187	119.41187			0.00	0	
I2038	On	05/05/2022	Bond Future			120.84415	120.84415	120.84991	120.84991			0.00	0	
I2038	On	04/08/2022	Bond Future			120.54026	120.54026	120.54778	120.54778			0.00	0	
Total I2038 Future												0.00	0	7,63
Total For I2038												0.00	0	7,63
I2046	On	04/11/2021	Bond Future			106.34176	106.34176	106.33720	106.33720			0.00	0	18,10
I2046	On	03/02/2022	Bond Future			107.58099	107.58099	107.58340	107.58340			0.00	0	
I2046	On	05/05/2022	Bond Future			107.00782	107.00782	107.01274	107.01274			0.00	0	
I2046	On	04/08/2022	Bond Future			108.33575	108.33575	108.34169	108.34169			0.00	0	
Total I2046 Future												0.00	0	18,10
Total For I2046												0.00	0	18,10
I2050	On	04/11/2021	Bond Future			109.87110	109.87110	109.66302	109.66302			0.00	0	10,84
I2050	On	03/02/2022	Bond Future			109.19241	109.19241	108.98899	108.98899			0.00	0	
I2050	On	05/05/2022	Bond Future			110.50503	110.50503	110.30152	110.30152			0.00	0	
I2050	On	04/08/2022	Bond Future			109.87321	109.87321	109.66850	109.66850			0.00	0	
Total I2050 Future												0.00	0	10,84
Total For I2050												0.00	0	10,84
R186	On	04/11/2021	Bond Future			7.50583	116.55374	7.52422	116.47092		5.82	50,584,323.16	434	73,17
R186	On	03/02/2022	Bond Future			7.69488	112.60162	7.71273	112.52540		5.82	0.00	0	
R186	On	05/05/2022	Bond Future			7.89650	113.92917	7.91503	113.85436		5.30	0.00	0	
R186	On	04/08/2022	Bond Future			8.11506	109.98466	8.13469	109.90987		5.49	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												50,584,323.16	434	73,17
R186	On	04/11/2021	Bond Future	8.10	Call			2,944.90000	2.94490	3,004,940	5.96	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			390.15000	0.39015	367,370	5.96	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			2,979.98000	2.97998	3,040,390	5.97	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			381.50000	0.38150	359,090	5.97	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			2,909.97000	2.90997	2,969,640	5.96	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			398.96000	0.39896	375,810	5.96	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			1,886.81000	1.88681	1,932,930	5.83	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			787.27000	0.78727	750,570	5.83	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call			5,516.41000	5.51641	5,592,630	6.40	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			79.81000	0.07981	73,210	6.40	0.00	0	15,17
R186	On	03/02/2022	Bond Future	7.28	Put			2,847.87000	2.84787	2,793,310	5.68	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			996.95000	0.99695	1,018,880	5.68	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			2,819.57000	2.81957	2,765,280	5.68	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,012.38000	1.01238	1,034,560	5.69	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			2,791.45000	2.79145	2,737,410	5.69	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			981.69000	0.98169	1,003,350	5.68	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			1,952.25000	1.95225	1,985,840	5.25	0.00	0	43
R186	On	05/05/2022	Bond Future	8.64	Call			3,875.98000	3.87598	3,925,960	5.62	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,931.14000	2.93114	2,974,360	5.42	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			998.32000	0.99832	973,490	5.62	0.00	0	43
R186	On	05/05/2022	Bond Future	8.30	Put			1,391.16000	1.39116	1,359,570	5.42	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Put			3,505.22000	3.50522	3,450,060	4.97	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			904.68000	0.90468	924,330	4.97	0.00	0	43
R186	On	05/05/2022	Bond Future	7.88	Put			2,093.73000	2.09373	2,052,510	5.25	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			2,957.12000	2.95712	3,000,550	5.42	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,377.50000	1.37750	1,346,120	5.42	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,983.55000	2.98355	3,027,200	5.43	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,364.31000	1.36431	1,333,150	5.43	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,320.16000	2.32016	2,280,720	5.45	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			2,337.64000	2.33764	2,372,610	5.44	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,355.50000	2.35550	2,315,680	5.44	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			2,358.00000	2.35800	2,393,160	5.45	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,337.78000	2.33778	2,298,150	5.45	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			2,378.45000	2.37845	2,413,800	5.45	0.00	0	
Total R186 Option												0.00	0	31,65
Total For R186												50,584,323.16	434	104,83
R197	On	04/11/2021	Bond Future			326.05381	326.05381	325.85554	325.85554			0.00	0	1,27
R197	On	03/02/2022	Bond Future			321.70917	321.70917	321.53008	321.53008			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R197	On	05/05/2022	Bond Future			325.57694	325.57694	325.40217	325.40217			0.00	0	
R197	On	04/08/2022	Bond Future			321.30133	321.30133	321.12913	321.12913			0.00	0	
Total R197 Future												0.00	0	1,27
Total For R197												0.00	0	1,27
R202	On	04/11/2021	Bond Future			237.35192	237.35192	237.34404	237.34404			0.00	0	9,5
R202	On	03/02/2022	Bond Future			235.79186	235.79186	235.79946	235.79946			0.00	0	
R202	On	05/05/2022	Bond Future			238.62641	238.62641	238.63881	238.63881			0.00	0	
R202	On	04/08/2022	Bond Future			237.17031	237.17031	237.18610	237.18610			0.00	0	
Total R202 Future												0.00	0	9,57
Total For R202												0.00	0	9,57
R2023	On	04/11/2021	Bond Future			5.16376	104.71459	5.17854	104.69569		1.02	2,303,720.98	22	13,7
R2023	On	03/02/2022	Bond Future			5.31476	105.90913	5.32663	105.89687		0.90	0.00	0	
R2023	On	05/05/2022	Bond Future			5.48542	103.24707	5.49845	103.23675		0.78	0.00	0	
R2023	On	04/08/2022	Bond Future			5.75744	104.47212	5.77471	104.46258		0.61	0.00	0	
Total R2023 Future												2,303,720.98	22	13,7
R2023	On	04/11/2021	Bond Future	4.91	Call			49.44000	0.04944	52,710	0.86	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			393.48000	0.39348	377,850	0.86	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			52.88000	0.05288	56,320	0.87	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			384.08000	0.38408	368,620	0.87	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			46.02000	0.04602	49,120	0.85	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			402.90000	0.40290	387,100	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			394.93000	0.39493	386,230	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			131.60000	0.13160	135,010	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			407.45000	0.40745	398,600	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			135.80000	0.13580	139,280	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			401.29000	0.40129	392,510	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			139.81000	0.13981	143,370	0.85	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			729.09000	0.72909	736,910	0.89	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			89.34000	0.08934	86,840	0.89	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			715.67000	0.71567	723,440	0.89	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			91.61000	0.09161	89,060	0.89	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			722.38000	0.72238	730,170	0.89	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			90.47000	0.09047	87,940	0.89	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			192.62000	0.19262	188,390	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			342.60000	0.34260	347,930	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			190.76000	0.19076	186,550	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			335.33000	0.33533	340,600	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			194.50000	0.19450	190,230	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			338.95000	0.33895	344,260	0.63	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
Total R2023 Option												0.00	0	
Total For R2023												2,303,720.98	22	13,73
R2030	On	04/11/2021	Bond Future			9.04235	96.21562	9.05514	96.14534		9.74	0.00	0	97,35
R2030	On	03/02/2022	Bond Future			9.23472	93.30915	9.24693	93.24431		9.72	0.00	0	
R2030	On	05/05/2022	Bond Future			9.43625	94.40946	9.44867	94.34576		8.92	0.00	0	
R2030	On	04/08/2022	Bond Future			9.65301	91.50700	9.66587	91.44341		9.25	0.00	0	
Total R2030 Future												0.00	0	97,32
R2030	On	04/11/2021	Bond Future	10.60	Call			8,116.48000	8.11648	8,180,460	11.29	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put			4,735.78000	4.73578	4,669,990	8.94	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			293.97000	0.29397	298,460	8.94	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			2,603.63000	2.60363	2,549,100	9.37	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,020.66000	1.02066	1,036,410	9.37	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			12,020.24000	12.02024	12,089,190	12.08	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Call			11,196.51000	11.19651	11,264,730	12.08	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			26.15000	0.02615	24,090	12.08	0.00	0	2
R2030	On	04/11/2021	Bond Future	9.90	Put			393.08000	0.39308	375,260	10.41	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			4,890.32000	4.89032	4,942,780	10.41	0.00	0	2
R2030	On	04/11/2021	Bond Future	9.20	Put			1,368.54000	1.36854	1,328,640	9.71	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			103.05000	0.10305	96,650	11.28	0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Put			2,674.52000	2.67452	2,619,400	9.35	0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Call			979.25000	0.97925	994,410	9.35	0.00	0	3,21
R2030	On	04/11/2021	Bond Future	9.30	Call			2,490.28000	2.49028	2,524,280	9.78	0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Put			1,157.60000	1.15760	1,121,320	9.78	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Call			2,664.25000	2.66425	2,700,040	9.82	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			15.67000	0.01567	14,340	12.08	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Put			100.99000	0.10099	94,690	11.29	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			8,163.42000	8.16342	8,227,500	11.30	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			98.97000	0.09897	92,770	11.30	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			8,069.55000	8.06955	8,133,430	11.28	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Put			1,062.42000	1.06242	1,027,930	9.82	0.00	0	9,10
R2030	On	04/11/2021	Bond Future	9.20	Call			2,159.90000	2.15990	2,190,280	9.71	0.00	0	2
R2030	On	03/02/2022	Bond Future	9.43	Put			2,037.78000	2.03778	2,003,130	9.84	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			4,168.48000	4.16848	4,206,000	10.14	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,393.29000	1.39329	1,365,970	10.14	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			2,765.41000	2.76541	2,793,850	9.78	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			2,220.41000	2.22041	2,184,010	9.78	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put			5,431.36000	5.43136	5,376,080	9.14	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			737.81000	0.73781	747,370	9.14	0.00	0	10
R2030	On	03/02/2022	Bond Future	10.85	Call			8,461.22000	8.46122	8,514,440	11.41	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	03/02/2022	Bond Future	10.85	Put		428.58000	0.42858	416,960	11.41	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put		1,695.82000	1.69582	1,664,830	9.97	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call		3,545.91000	3.54591	3,579,760	9.97	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put		3,654.21000	3.65421	3,607,110	9.47	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call		3,033.53000	3.03353	3,063,940	9.84	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		2,015.96000	2.01596	1,981,530	9.84	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call		3,063.96000	3.06396	3,094,590	9.85	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		1,994.07000	1.99407	1,959,860	9.85	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		3,003.00000	3.00300	3,033,190	9.84	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call		1,516.67000	1.51667	1,534,410	9.47	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.95	Call		4,338.03000	4.33803	4,374,360	9.23	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put		1,812.92000	1.81292	1,785,550	9.23	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.35	Call		2,576.14000	2.57614	2,601,850	8.83	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put		3,083.75000	3.08375	3,045,760	8.83	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put		6,065.43000	6.06543	6,012,770	8.28	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Put		7,575.99000	7.57599	7,519,510	8.28	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call		545.11000	0.54511	552,330	8.28	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put		4,469.02000	4.46902	4,422,880	8.55	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call		1,547.45000	1.54745	1,565,010	8.55	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call		8,417.22000	8.41722	8,467,350	10.38	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put		1,467.60000	1.46760	1,443,950	9.46	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put		700.01000	0.70001	686,440	10.38	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.81	Put		4,747.48000	4.74748	4,700,010	8.49	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Call		1,397.98000	1.39798	1,414,210	8.49	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put		9,655.85000	9.65585	9,596,060	8.28	0.00	0	
R2030	On	05/05/2022	Bond Future	7.73	Call		283.64000	0.28364	287,550	8.28	0.00	0	20
R2030	On	05/05/2022	Bond Future	8.47	Call		869.77000	0.86977	880,810	8.28	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Call		5,206.03000	5.20603	5,246,220	9.47	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put		1,454.70000	1.45470	1,431,190	9.47	0.00	0	20
R2030	On	05/05/2022	Bond Future	10.21	Call		5,241.83000	5.24183	5,282,170	9.48	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put		1,441.90000	1.44190	1,418,540	9.48	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call		5,170.30000	5.17030	5,210,350	9.46	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		3,008.02000	3.00802	3,034,640	9.14	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put		3,583.05000	3.58305	3,546,080	9.14	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call		3,032.51000	3.03251	3,059,270	9.14	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put		3,557.73000	3.55773	3,520,900	9.14	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		2,983.28000	2.98328	3,009,750	9.13	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		3,608.15000	3.60815	3,571,030	9.13	0.00	0	
Total R2030 Option											0.00	0	25,85

Contract 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 R2030												0.00	0	123,18	
R2032	On	04/11/2021	Bond Future			9.73299	91.32930	9.75101	91.22075		11.33		0.00	0	123,17
R2032	On	03/02/2022	Bond Future			9.92852	92.37156	9.94627	92.26781		10.91		0.00	0	
R2032	On	05/05/2022	Bond Future			10.12912	89.31414	10.14731	89.21101		10.66		0.00	0	
R2032	On	04/08/2022	Bond Future			10.33781	90.35249	10.35665	90.24891		10.57		0.00	0	
Total R2032 Future												0.00	0	123,17	
R2032	On	04/11/2021	Bond Future	11.70	Call			10,838.60000	10.83860	10,941,930	14.23		0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			65.25000	0.06525	60,030	14.23		0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			10,888.02000	10.88802	10,991,440	14.24		0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			1,712.19000	1.71219	1,651,670	11.42		0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			2,185.95000	2.18595	2,233,980	11.42		0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			16,138.07000	16.13807	16,246,260	14.30		0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			64.02000	0.06402	58,890	14.24		0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			10,789.14000	10.78914	10,892,390	14.21		0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			2.92000	0.00292	2,560	14.30		0.00	0	70
R2032	On	04/11/2021	Bond Future	11.69	Put			66.48000	0.06648	61,180	14.21		0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			3,434.63000	3.43463	3,348,830	10.80		0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			852.30000	0.85230	875,050	10.80		0.00	0	70
R2032	On	03/02/2022	Bond Future	10.45	Put			1,606.44000	1.60644	1,565,200	11.35		0.00	0	19
R2032	On	03/02/2022	Bond Future	9.81	Call			2,337.97000	2.33797	2,378,910	10.75		0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			3,138.62000	3.13862	3,075,810	10.75		0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put			6,878.40000	6.87840	6,787,790	9.80		0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			1,287.58000	1.28758	1,252,340	11.64		0.00	0	9
R2032	On	03/02/2022	Bond Future	10.14	Call			3,358.09000	3.35809	3,410,520	11.03		0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			2,236.12000	2.23612	2,184,800	11.03		0.00	0	9
R2032	On	03/02/2022	Bond Future	9.14	Put			5,720.28000	5.72028	5,635,490	9.98		0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			1,658.92000	1.65892	1,616,750	11.32		0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			4,484.78000	4.48478	4,547,290	11.35		0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			948.42000	0.94842	920,340	12.05		0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			4,104.47000	4.10447	4,163,860	11.24		0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			1,787.53000	1.78753	1,743,170	11.24		0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			3,906.05000	3.90605	3,835,260	10.52		0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call			542.32000	0.54232	555,460	9.80		0.00	0	19
R2032	On	03/02/2022	Bond Future	10.66	Call			5,329.10000	5.32910	5,397,610	11.64		0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put			784.69000	0.78469	760,400	12.31		0.00	0	27
R2032	On	03/02/2022	Bond Future	10.53	Call			4,799.39000	4.79939	4,864,270	11.45		0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			1,475.43000	1.47543	1,436,560	11.45		0.00	0	27
R2032	On	03/02/2022	Bond Future	9.62	Put			3,764.18000	3.76418	3,694,760	10.56		0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			840.80000	0.84080	859,760	9.98		0.00	0	9

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032	On	03/02/2022	Bond Future	10.95	Call		6,561.81000	6.56181	6,637,480	12.05	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		4,446.11000	4.44611	4,508,310	11.34	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		1,623.69000	1.62369	1,582,140	11.34	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		4,369.35000	4.36935	4,430,930	11.32	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call		1,831.12000	1.83112	1,865,450	10.56	0.00	0	2
R2032	On	03/02/2022	Bond Future	9.58	Call		1,732.18000	1.73218	1,765,140	10.52	0.00	0	40
R2032	On	03/02/2022	Bond Future	11.13	Call		7,354.09000	7.35409	7,433,550	12.31	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Call		4,407.79000	4.40779	4,469,680	11.33	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		1,641.34000	1.64134	1,599,480	11.33	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Put		5,016.54000	5.01654	4,944,470	10.08	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Call		1,723.28000	1.72328	1,754,340	10.08	0.00	0	78
R2032	On	05/05/2022	Bond Future	10.18	Put		3,103.25000	3.10325	3,048,650	10.61	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call		3,288.18000	3.28818	3,336,710	10.61	0.00	0	78
R2032	On	05/05/2022	Bond Future	11.18	Call		6,906.68000	6.90668	6,980,080	11.64	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		1,484.65000	1.48465	1,451,870	11.45	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		6,341.58000	6.34158	6,412,130	11.47	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		1,472.16000	1.47216	1,439,580	11.47	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		6,261.83000	6.26183	6,331,960	11.44	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put		1,306.53000	1.30653	1,276,800	11.64	0.00	0	78
R2032	On	05/05/2022	Bond Future	11.02	Put		1,497.50000	1.49750	1,464,500	11.44	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		6,301.55000	6.30155	6,371,900	11.45	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		3,303.97000	3.30397	3,349,270	10.39	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		4,114.56000	4.11456	4,056,280	10.39	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		3,331.25000	3.33125	3,376,800	10.40	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		4,086.25000	4.08625	4,028,220	10.40	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		3,277.17000	3.27717	3,322,220	10.39	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		4,143.39000	4.14339	4,084,860	10.39	0.00	0	
Total R2032 Option											0.00	0	7,15
Total For R2032											0.00	0	130,32
R2035	On	04/11/2021	Bond Future			10.36044	91.09088	10.34736	91.17710	12.58	1,457,454.08	16	81,38
R2035	On	03/02/2022	Bond Future			10.56204	92.13003	10.54748	92.22326	12.16	0.00	0	
R2035	On	05/05/2022	Bond Future			10.76079	88.73816	10.74535	88.83429	11.97	0.00	0	
R2035	On	04/08/2022	Bond Future			10.96962	89.76695	10.95340	89.86504	11.87	0.00	0	
Total R2035 Future											1,457,454.08	16	81,38
R2035	On	04/11/2021	Bond Future	12.52	Call		12,872.10000	12.87210	12,785,530	16.02	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		50.90000	0.05090	50,550	16.02	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		12,923.48000	12.92348	12,836,910	16.02	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Call		5,291.36000	5.29136	5,212,060	13.49	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		640.13000	0.64013	647,050	13.49	0.00	0	78

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/11/2021	Bond Future	10.23	Put			2,506.70000	2.50670	2,541,260	12.25	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Put			1,375.25000	1.37525	1,393,720	12.73	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call			3,148.13000	3.14813	3,080,380	12.73	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			19,233.94000	19.23394	19,147,680	16.02	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			52.16000	0.05216	51,810	16.02	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Call			8,806.69000	8.80669	8,721,240	14.75	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			202.77000	0.20277	203,540	14.75	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.60	Call			3,065.41000	3.06541	2,998,350	12.70	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			1,420.86000	1.42086	1,440,020	12.70	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.11	Put			2,958.29000	2.95829	2,998,790	12.05	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Call			1,727.68000	1.72768	1,676,020	12.25	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put			2,918.60000	2.91860	2,958,600	12.07	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call			1,400.57000	1.40057	1,354,350	12.07	0.00	0	40
R2035	On	04/11/2021	Bond Future	12.53	Put			49.67000	0.04967	49,320	16.02	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			12,820.69000	12.82069	12,734,120	16.02	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			1,372.65000	1.37265	1,326,930	12.05	0.00	0	30
R2035	On	04/11/2021	Bond Future	13.82	Put			1.31000	0.00131	1,270	16.02	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.20	Call			5,903.42000	5.90342	5,822,320	13.73	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put			523.84000	0.52384	528,960	13.73	0.00	0	30
R2035	On	03/02/2022	Bond Future	10.65	Put			2,710.91000	2.71091	2,744,200	12.06	0.00	0	60
R2035	On	03/02/2022	Bond Future	9.70	Put			6,531.95000	6.53195	6,598,630	10.92	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			1,804.45000	1.80445	1,827,260	12.44	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.10	Put			4,619.20000	4.61920	4,671,370	11.42	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			1,474.21000	1.47421	1,492,770	12.70	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call			6,404.72000	6.40472	6,326,820	12.97	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			1,234.95000	1.23495	1,250,280	12.97	0.00	0	60
R2035	On	03/02/2022	Bond Future	10.65	Call			3,364.34000	3.36434	3,304,400	12.06	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			1,384.01000	1.38401	1,401,370	12.79	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			3,988.82000	3.98882	4,035,130	11.64	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			853.96000	0.85396	827,410	10.92	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.73	Call			8,001.32000	8.00132	7,918,380	13.52	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			868.95000	0.86895	879,240	13.52	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.03	Call			4,820.16000	4.82016	4,749,740	12.44	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Put			3,660.42000	3.66042	3,703,570	11.75	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call			2,381.94000	2.38194	2,331,860	11.75	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.10	Call			1,683.98000	1.68398	1,642,920	11.42	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.88	Call			8,722.69000	8.72269	8,638,040	13.77	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			745.92000	0.74592	754,500	13.77	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			5,904.04000	5.90404	5,828,170	12.79	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			5,725.04000	5.72504	5,649,960	12.73	0.00	0	

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	11.24	Put		1,443.11000	1.44311	1,461,260	12.73	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		5,636.73000	5.63673	5,562,060	12.70	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call		2,118.89000	2.11889	2,071,970	11.64	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.05	Call		4,904.36000	4.90436	4,833,460	12.47	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put		1,766.87000	1.76687	1,789,200	12.47	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.23	Call		5,680.84000	5.68084	5,605,960	12.71	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		1,458.58000	1.45858	1,476,930	12.71	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		1,697.52000	1.69752	1,717,180	13.06	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call		6,996.77000	6.99677	6,920,620	13.03	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		1,725.50000	1.72550	1,745,480	13.03	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		7,039.65000	7.03965	6,963,340	13.04	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		1,711.45000	1.71145	1,731,270	13.04	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		7,082.59000	7.08259	7,006,120	13.06	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		3,680.59000	3.68059	3,717,690	11.96	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.64	Call		3,246.31000	3.24631	3,196,720	11.62	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put		5,173.51000	5.17351	5,222,010	11.62	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put		8,585.34000	8.58534	8,653,700	11.09	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		3,529.97000	3.52997	3,477,950	11.69	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put		4,835.61000	4.83561	4,881,680	11.69	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call		3,472.07000	3.47207	3,420,530	11.68	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		1,452.15000	1.45215	1,422,420	11.09	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.72	Put		4,901.52000	4.90152	4,948,070	11.68	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call		4,740.08000	4.74008	4,679,090	11.96	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		3,500.79000	3.50079	3,449,010	11.69	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		4,868.30000	4.86830	4,914,610	11.69	0.00	0	
Total R2035 Option											0.00	0	13,18
Total For R2035											1,457,454.08	16	94,56
R2037	On	04/11/2021	Bond Future			10.61882	86.48141	10.60563	86.56824	13.16	0.00	0	126,58
R2037	On	03/02/2022	Bond Future			10.81245	83.21368	10.79785	83.30715	13.38	0.00	0	
R2037	On	05/05/2022	Bond Future			11.01117	84.19515	10.99572	84.29138	12.57	0.00	0	
R2037	On	04/08/2022	Bond Future			11.22186	80.91702	11.20563	81.01522	13.15	0.00	0	
Total R2037 Future											0.00	0	126,58
R2037	On	04/11/2021	Bond Future	12.82	Call		12,932.60000	12.93260	12,845,430	16.88	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		48.19000	0.04819	47,850	16.88	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		12,982.63000	12.98263	12,895,470	16.88	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		47.03000	0.04703	46,700	16.88	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		12,882.54000	12.88254	12,795,370	16.88	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		49.37000	0.04937	49,030	16.88	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		10,266.12000	10.26612	10,179,340	16.05	0.00	0	

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	12.30	Put		123.66000	0.12366	123,710	16.05	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		495.45000	0.49545	500,270	14.48	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		6,033.75000	6.03375	5,951,740	14.48	0.00	0	60
R2037	On	03/02/2022	Bond Future	11.45	Put		1,491.30000	1.49130	1,510,220	13.96	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		5,562.10000	5.56210	5,487,340	13.98	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		1,475.51000	1.47551	1,494,220	13.98	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		5,605.86000	5.60586	5,530,890	13.99	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		1,459.88000	1.45988	1,478,380	13.99	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		5,518.43000	5.51843	5,443,880	13.96	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		6,718.68000	6.71868	6,643,430	13.63	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		1,810.32000	1.81032	1,831,300	13.63	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		6,761.11000	6.76111	6,685,680	13.65	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		1,795.93000	1.79593	1,816,730	13.65	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		6,803.35000	6.80335	6,727,760	13.66	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		1,781.41000	1.78141	1,802,050	13.66	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		1,463.02000	1.46302	1,432,980	12.29	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.91	Put		5,113.10000	5.11310	5,161,010	12.89	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		3,237.31000	3.23731	3,187,510	12.87	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		5,182.83000	5.18283	5,231,230	12.87	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		4,859.13000	4.85913	4,797,020	13.29	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		3,576.17000	3.57617	3,612,260	13.29	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.10	Put		8,590.70000	8.59070	8,658,860	12.29	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		3,265.05000	3.26505	3,215,000	12.88	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		5,147.87000	5.14787	5,196,020	12.88	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.91	Call		3,292.90000	3.29290	3,242,610	12.89	0.00	0	
Total R2037 Option											0.00	0	1,35
Total For R2037											0.00	0	127,93
R2040	On	04/11/2021	Bond Future			10.74967	88.57863	10.72607	88.74535	13.69	0.00	0	88,05
R2040	On	03/02/2022	Bond Future			10.93845	85.08457	10.91307	85.25893	13.96	0.00	0	
R2040	On	05/05/2022	Bond Future			11.13167	86.08813	11.10501	86.26632	13.09	0.00	0	
R2040	On	04/08/2022	Bond Future			11.33627	82.58125	11.30836	82.76244	13.71	0.00	0	
Total R2040 Future											0.00	0	88,05
R2040	On	04/11/2021	Bond Future	12.90	Call		13,505.34000	13.50534	13,339,840	17.69	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		60.00000	0.06000	61,220	17.69	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		13,557.79000	13.55779	13,392,260	17.69	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		58.61000	0.05861	59,800	17.69	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		13,452.84000	13.45284	13,287,390	17.69	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		61.41000	0.06141	62,680	17.69	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		6,054.35000	6.05435	5,920,930	14.84	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2040	On	03/02/2022	Bond Future	11.59	Put		1,590.33000	1.59033	1,631,270	14.84	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		5,960.24000	5.96024	5,827,610	14.80	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		1,622.72000	1.62272	1,664,450	14.80	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		6,007.25000	6.00725	5,874,220	14.82	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		1,606.44000	1.60644	1,647,770	14.82	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put		10,076.30000	10.07630	10,221,340	11.89	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call		731.90000	0.73190	698,750	11.89	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put		5,823.79000	5.82379	5,931,470	12.36	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		2,118.31000	2.11831	2,047,800	12.36	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call		12,320.17000	12.32017	12,160,550	15.92	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		1,897.39000	1.89739	1,941,500	13.95	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		7,070.10000	7.07010	6,935,680	13.96	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		1,882.09000	1.88209	1,925,860	13.96	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		6,979.94000	6.97994	6,846,190	13.93	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		798.88000	0.79888	817,450	15.92	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Put		1,913.07000	1.91307	1,957,510	13.93	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		7,024.87000	7.02487	6,890,790	13.95	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		3,539.35000	3.53935	3,450,230	13.32	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		5,313.92000	5.31392	5,405,990	13.32	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		3,569.57000	3.56957	3,480,000	13.33	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		5,276.95000	5.27695	5,368,570	13.33	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		3,508.93000	3.50893	3,420,270	13.32	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		5,350.78000	5.35078	5,443,310	13.32	0.00	0	
Total R2040 Option											0.00	0	3,60
Total For R2040											0.00	0	91,60
R2044	On	04/11/2021	Bond Future			10.79717	85.24427	10.78898	85.30302	14.29	0.00	0	61,80
R2044	On	03/02/2022	Bond Future			10.97711	81.83731	10.96780	81.90226	14.57	0.00	0	
R2044	On	05/05/2022	Bond Future			11.16089	82.80261	11.15097	82.86995	13.66	0.00	0	
R2044	On	04/08/2022	Bond Future			11.35516	79.38275	11.34470	79.45171	14.31	0.00	0	
Total R2044 Future											0.00	0	61,80
R2044	On	04/11/2021	Bond Future	12.90	Call		13,174.91000	13.17491	13,114,970	18.40	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		67.91000	0.06791	66,720	18.40	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		13,227.33000	13.22733	13,167,400	18.42	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		66.85000	0.06685	65,670	18.42	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		13,122.46000	13.12246	13,062,510	18.38	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		69.01000	0.06901	67,810	18.38	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		5,949.69000	5.94969	5,894,810	15.55	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		1,663.96000	1.66396	1,674,030	15.55	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		5,855.82000	5.85582	5,801,220	15.51	0.00	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	03/02/2022	Bond Future	11.59	Put		1,697.80000	1.69780	1,708,150	15.51	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		5,902.71000	5.90271	5,847,970	15.53	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		1,680.79000	1.68079	1,691,000	15.53	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		1,967.85000	1.96785	1,980,600	14.59	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		6,966.10000	6.96610	6,911,400	14.61	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		1,952.01000	1.95201	1,964,650	14.61	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		6,875.84000	6.87584	6,821,380	14.58	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		1,983.82000	1.98382	1,996,700	14.58	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		6,920.95000	6.92095	6,866,360	14.59	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		3,591.92000	3.59192	3,553,770	13.96	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		5,302.69000	5.30269	5,333,500	13.96	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		3,622.91000	3.62291	3,584,580	13.97	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		5,265.36000	5.26536	5,295,990	13.97	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		3,561.06000	3.56106	3,523,090	13.95	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		5,340.25000	5.34025	5,371,240	13.95	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											0.00	0	61,84
R2048	On	04/11/2021	Bond Future			10.71310	84.51755	10.69972	84.61707	14.69	0.00	0	167,64
R2048	On	03/02/2022	Bond Future			10.88827	85.48173	10.87358	85.58794	14.20	0.00	0	
R2048	On	05/05/2022	Bond Future			11.05970	82.07452	11.04418	82.18374	14.04	0.00	0	
R2048	On	04/08/2022	Bond Future			11.23858	83.02498	11.22231	83.13629	13.93	0.00	0	
Total R2048 Future											0.00	0	167,64
R2048	On	04/11/2021	Bond Future	12.84	Call		13,674.27000	13.67427	13,574,430	19.29	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		69.48000	0.06948	69,160	19.29	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		13,726.75000	13.72675	13,626,910	19.29	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		67.93000	0.06793	67,610	19.29	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		1,038.79000	1.03879	996,810	13.98	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Put		9,066.96000	9.06696	9,157,610	13.18	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Call		119.08000	0.11908	110,210	13.18	0.00	0	
R2048	On	04/11/2021	Bond Future	10.80	Put		1,971.57000	1.97157	2,000,810	14.77	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		13,621.74000	13.62174	13,521,910	19.29	0.00	0	
R2048	On	04/11/2021	Bond Future	10.80	Call		2,712.45000	2.71245	2,642,170	14.77	0.00	0	1,04
R2048	On	04/11/2021	Bond Future	10.20	Put		4,681.12000	4.68112	4,744,740	13.81	0.00	0	
R2048	On	04/11/2021	Bond Future	10.20	Call		809.69000	0.80969	773,790	13.81	0.00	0	1,04
R2048	On	04/11/2021	Bond Future	12.83	Put		71.06000	0.07106	70,750	19.29	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Put		4,110.77000	4.11077	4,168,310	13.98	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Call		577.82000	0.57782	556,630	12.90	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	10.50	Put		4,805.78000	4.80578	4,862,750	13.58	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call		2,021.52000	2.02152	1,972,280	13.58	0.00	0	1,30

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2048	On	03/02/2022	Bond Future	11.48	Put		1,703.77000	1.70377	1,726,320	14.91		0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		5,942.95000	5.94295	5,859,040	14.92		0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		1,685.56000	1.68556	1,707,860	14.92		0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		5,847.62000	5.84762	5,764,210	14.89		0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		1,722.18000	1.72218	1,744,980	14.89		0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Put		9,042.63000	9.04263	9,127,650	12.90		0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		5,895.24000	5.89524	5,811,580	14.91		0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		7,035.91000	7.03591	6,951,130	14.80		0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		1,941.43000	1.94143	1,965,870	14.80		0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		6,942.59000	6.94259	6,858,230	14.77		0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		1,973.85000	1.97385	1,998,710	14.77		0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		6,989.22000	6.98922	6,904,650	14.79		0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		1,957.57000	1.95757	1,982,220	14.79		0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		5,300.15000	5.30015	5,353,310	13.50		0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		3,712.68000	3.71268	3,654,240	13.51		0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		5,261.44000	5.26144	5,314,310	13.51		0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		3,648.41000	3.64841	3,590,560	13.49		0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		5,339.09000	5.33909	5,392,550	13.49		0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		3,680.48000	3.68048	3,622,330	13.50		0.00	0	
Total R2048 Option												0.00	0	4,70
Total For R2048												0.00	0	172,34
R209	On	04/11/2021	Bond Future			10.33610	70.41215	10.32280	70.48866	13.92		6,407,505.65	91	37,8
R209	On	03/02/2022	Bond Future			10.51137	71.21568	10.49676	71.29769	13.50		0.00	0	
R209	On	05/05/2022	Bond Future			10.68945	68.91403	10.67404	68.99844	13.27		0.00	0	
R209	On	04/08/2022	Bond Future			10.87266	69.71325	10.85655	69.79934	13.21		0.00	0	
Total R209 Future												6,407,505.65	91	37,8
R209	On	04/11/2021	Bond Future	12.18	Call		9,692.94000	9.69294	9,616,320	17.18		0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		70.57000	0.07057	70,460	17.18		0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		9,738.14000	9.73814	9,661,510	17.20		0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		69.29000	0.06929	69,170	17.20		0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		9,647.71000	9.64771	9,571,100	17.16		0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		2,368.36000	2.36836	2,311,520	13.92		0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		1,358.70000	1.35870	1,378,370	13.92		0.00	0	9,40
R209	On	04/11/2021	Bond Future	9.50	Put		5,206.18000	5.20618	5,268,660	12.15		0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		233.43000	0.23343	219,400	12.15		0.00	0	6,00
R209	On	04/11/2021	Bond Future	10.00	Call		963.78000	0.96378	927,790	13.12		0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put		2,857.62000	2.85762	2,898,140	13.12		0.00	0	3,10
R209	On	04/11/2021	Bond Future	12.17	Put		71.87000	0.07187	71,770	17.16		0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Call		8,874.74000	8.87474	8,798,330	16.84		0.00	0	

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	12.00	Put		98.02000	0.09802	98,120	16.84	0.00	0	9,00
R209	On	03/02/2022	Bond Future	11.04	Call		4,442.86000	4.44286	4,379,540	14.22	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		1,483.90000	1.48390	1,502,590	14.22	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		4,367.95000	4.36795	4,305,040	14.19	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		1,514.70000	1.51470	1,533,800	14.19	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		4,405.44000	4.40544	4,342,320	14.21	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		1,499.31000	1.49931	1,518,200	14.21	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		1,585.15000	1.58515	1,604,150	14.16	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		5,645.02000	5.64502	5,579,450	14.17	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		1,571.81000	1.57181	1,590,650	14.17	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		5,571.21000	5.57121	5,505,970	14.14	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		1,598.59000	1.59859	1,617,760	14.14	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		5,608.09000	5.60809	5,542,680	14.16	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		2,860.87000	2.86087	2,816,630	12.88	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		4,363.15000	4.36315	4,405,000	12.88	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		2,885.91000	2.88591	2,841,440	12.89	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		4,333.06000	4.33306	4,374,680	12.89	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		2,836.21000	2.83621	2,792,190	12.87	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		4,393.69000	4.39369	4,435,760	12.87	0.00	0	
Total R209 Option											0.00	0	27,50
Total For R209											6,407,505.65	91	65,35
R210	On	04/11/2021	Bond Future			210.14031	210.14031	210.01268	210.01268		0.00	0	1,48
R210	On	03/02/2022	Bond Future			212.58895	212.58895	212.47349	212.47349		0.00	0	
R210	On	05/05/2022	Bond Future			212.31513	212.31513	212.20295	212.20295		0.00	0	
R210	On	04/08/2022	Bond Future			214.94946	214.94946	214.83793	214.83793		0.00	0	
Total R210 Future											0.00	0	1,48
Total For R210											0.00	0	1,48
R212	On	04/11/2021	Bond Future			175.05005	175.05005	174.97325	174.97325		0.00	0	1,02
Total R212 Future											0.00	0	1,02
Total For R212											0.00	0	1,02
R213	On	04/11/2021	Bond Future			9.40754	86.62056	9.41510	86.57887	10.88	0.00	0	9,68
R213	On	03/02/2022	Bond Future			9.59992	87.60866	9.60674	87.57219	10.47	0.00	0	
R213	On	05/05/2022	Bond Future			9.79081	85.10938	9.79759	85.07421	10.09	0.00	0	
R213	On	04/08/2022	Bond Future			9.99248	86.10023	9.99940	86.06544	10.03	0.00	0	
Total R213 Future											0.00	0	9,68
R213	On	04/11/2021	Bond Future	11.10	Call		8,755.90000	8.75590	8,793,170	13.07	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		86.65000	0.08665	82,230	13.07	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call		8,802.18000	8.80218	8,839,520	13.09	0.00	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
R213	On	04/11/2021	Bond Future	11.11	Put			84.98000	0.08498	80,630	13.09	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			8,709.62000	8.70962	8,746,820	13.06	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			88.35000	0.08835	83,860	13.06	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			1,371.67000	1.37167	1,353,500	10.82	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call			2,404.87000	2.40487	2,416,080	10.35	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			2,547.96000	2.54796	2,522,700	10.35	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			6,004.41000	6.00441	5,970,270	9.55	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			1,226.48000	1.22648	1,209,490	10.92	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			2,921.54000	2.92154	2,934,990	10.48	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			2,107.44000	2.10744	2,084,420	10.48	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			5,223.50000	5.22350	5,190,440	9.60	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			1,692.44000	1.69244	1,671,950	10.63	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Call			4,212.31000	4.21231	4,230,610	10.82	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			836.76000	0.83676	823,460	11.38	0.00	0	40
R213	On	03/02/2022	Bond Future	10.00	Call			3,686.74000	3.68674	3,703,220	10.66	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			1,617.96000	1.61796	1,597,970	10.66	0.00	0	40
R213	On	03/02/2022	Bond Future	9.22	Put			3,619.86000	3.61986	3,590,510	10.03	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call			569.89000	0.56989	572,220	9.55	0.00	0	20
R213	On	03/02/2022	Bond Future	10.25	Call			4,576.51000	4.57651	4,595,990	10.92	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			774.66000	0.77466	762,020	11.47	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call			4,284.36000	4.28436	4,302,900	10.84	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			1,341.51000	1.34151	1,323,580	10.84	0.00	0	20
R213	On	03/02/2022	Bond Future	9.15	Put			3,859.17000	3.85917	3,829,110	9.96	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			766.33000	0.76633	769,740	9.60	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call			5,937.59000	5.93759	5,960,760	11.38	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			3,620.00000	3.62000	3,636,240	10.65	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			1,654.85000	1.65485	1,634,620	10.65	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call			3,553.80000	3.55380	3,569,780	10.63	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			1,371.84000	1.37184	1,378,250	9.96	0.00	0	20
R213	On	03/02/2022	Bond Future	9.22	Call			1,519.78000	1.51978	1,526,900	10.03	0.00	0	40
R213	On	03/02/2022	Bond Future	10.67	Call			6,219.75000	6.21975	6,243,580	11.47	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			3,586.72000	3.58672	3,602,830	10.64	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			1,673.44000	1.67344	1,653,080	10.64	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put			1,339.07000	1.33907	1,324,710	10.67	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			5,602.11000	5.60211	5,623,000	10.68	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			1,327.34000	1.32734	1,313,060	10.68	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call			5,528.65000	5.52865	5,549,370	10.65	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put			1,350.91000	1.35091	1,336,460	10.65	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			5,565.35000	5.56535	5,586,160	10.67	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call			3,106.30000	3.10630	3,118,730	9.97	0.00	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
R213	On	04/08/2022	Bond Future	9.89	Put		3,658.54000	3.65854	3,636,180	9.97	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		3,131.42000	3.13142	3,143,930	9.97	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		3,632.98000	3.63298	3,610,700	9.97	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		3,081.62000	3.08162	3,093,970	9.96	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		3,684.57000	3.68457	3,662,130	9.96	0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											0.00	0	12,54
R214	On	04/11/2021	Bond Future			10.75540	66.90646	10.74207	66.98434	14.92	0.00	0	18,05
R214	On	03/02/2022	Bond Future			10.93293	67.66974	10.91833	67.75285	14.46	0.00	0	
R214	On	05/05/2022	Bond Future			11.10675	65.18783	11.09137	65.27326	14.27	0.00	0	
R214	On	04/08/2022	Bond Future			11.28787	65.94246	11.27178	66.02957	14.18	0.00	0	
Total R214 Future											0.00	0	18,05
R214	On	04/11/2021	Bond Future	12.47	Call		9,090.92000	9.09092	9,013,100	18.16	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		97.98000	0.09798	98,040	18.16	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		9,135.43000	9.13543	9,057,590	18.19	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		96.33000	0.09633	96,370	18.19	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		9,046.37000	9.04637	8,968,560	18.14	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		99.66000	0.09966	99,730	18.14	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		4,217.53000	4.21753	4,154,810	15.00	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		1,614.91000	1.61491	1,635,300	15.00	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		4,254.06000	4.25406	4,191,130	15.02	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		1,598.06000	1.59806	1,618,240	15.02	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		4,290.69000	4.29069	4,227,540	15.04	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		1,581.38000	1.58138	1,601,340	15.04	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		1,747.33000	1.74733	1,768,280	14.91	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		5,179.49000	5.17949	5,115,360	14.88	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		1,777.80000	1.77780	1,799,100	14.88	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		5,215.16000	5.21516	5,150,850	14.90	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		1,762.50000	1.76250	1,783,620	14.90	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		5,250.89000	5.25089	5,186,410	14.91	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		2,876.37000	2.87637	2,831,610	13.75	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		4,433.10000	4.43310	4,475,450	13.75	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		2,826.32000	2.82632	2,782,010	13.73	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		4,495.81000	4.49581	4,538,610	13.73	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		2,851.30000	2.85130	2,806,760	13.74	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		4,464.37000	4.46437	4,506,940	13.74	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	18,05
Total for Bond											60,753,003.87	563	1,088,25

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

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

Contract 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 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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 04/11/2021 GOVI			801.84800	801.84800	801.92600	801.92600				0.00	0	98
GOVI On 03/02/2022 GOVI			810.98900	810.98900	811.12000	811.12000				0.00	0	
GOVI On 05/05/2022 GOVI			820.53900	820.53900	820.68700	820.68700				0.00	0	
GOVI On 04/08/2022 GOVI			830.41900	830.41900	830.57700	830.57700				0.00	0	
Total GOVI Future										0.00	0	98
GOVI On 04/11/2021 GOVI	728.41	Call			735,160.00000	73.51600	734,380,000			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			735,060.00000	73.50600	734,280,000			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			735,260.00000	73.52600	734,480,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Call			183,800.00000	18.38000	182,490,000			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			183,700.00000	18.37000	182,390,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Call			183,600.00000	18.36000	182,290,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			324,370.00000	32.43700	322,890,000			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			324,570.00000	32.45700	323,090,000			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			324,470.00000	32.44700	322,990,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			112,970.00000	11.29700	111,390,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Call			113,170.00000	11.31700	111,590,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Call			113,070.00000	11.30700	111,490,000			0.00	0	
Total GOVI Option										0.00	0	
Total For GOVI										0.00	0	98
Total for GOVI										0.00	0	98
AL37 On 04/11/2021 Index Future			807.70200	807.70200	807.13000	807.13000				0.00	0	
AL37 On 03/02/2022 Index Future			816.91000	816.91000	816.38300	816.38300				0.00	0	
AL37 On 05/05/2022 Index Future			826.52900	826.52900	826.01300	826.01300				0.00	0	
AL37 On 04/08/2022 Index Future			836.48200	836.48200	835.96700	835.96700				0.00	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 AL37 Future										0.00	0	
Total For AL37										0.00	0	
AL7T On 04/11/2021 Index Future			924.37400	924.37400	923.62300	923.62300				0.00	0	
AL7T On 03/02/2022 Index Future			934.91200	934.91200	934.21200	934.21200				0.00	0	
AL7T On 05/05/2022 Index Future			945.92100	945.92100	945.23200	945.23200				0.00	0	
AL7T On 04/08/2022 Index Future			957.31100	957.31100	956.62200	956.62200				0.00	0	
Total AL7T Future										0.00	0	
Total For AL7T										0.00	0	
ALBI On 04/11/2021 Index Future			811.82400	811.82400	811.94900	811.94900				0.00	0	1
ALBI On 03/02/2022 Index Future			821.07900	821.07900	821.25700	821.25700				0.00	0	
ALBI On 05/05/2022 Index Future			830.74800	830.74800	830.94500	830.94500				0.00	0	
ALBI On 04/08/2022 Index Future			840.75100	840.75100	840.95800	840.95800				0.00	0	
Total ALBI Future										0.00	0	11
Total For ALBI										0.00	0	11
IGOV On 04/11/2021 Index Future			293.94800	293.94800	293.86700	293.86700				0.00	0	4
IGOV On 03/02/2022 Index Future			297.37100	297.37100	297.30800	297.30800				0.00	0	
IGOV On 05/05/2022 Index Future			300.94400	300.94400	300.88600	300.88600				0.00	0	
IGOV On 04/08/2022 Index Future			304.63800	304.63800	304.58200	304.58200				0.00	0	
Total IGOV Future										0.00	0	47
Total For IGOV										0.00	0	47
Total for Index										0.00	0	55
JIBAR f On 18/08/2021 Jibar Future			3.67500	96.32500	3.67500	96.32500				0.00	0	
JIBAR f On 15/09/2021 Jibar Future			3.68500	96.31500	3.68500	96.31500				0.00	0	30,00
JIBAR f On 20/10/2021 Jibar Future			3.76000	96.24000	3.78000	96.22000				0.00	0	
JIBAR f On 17/11/2021 Jibar Future			3.81000	96.19000	3.83000	96.17000				0.00	0	
JIBAR f On 15/12/2021 Jibar Future			3.95500	96.04500	3.98500	96.01500				0.00	0	
JIBAR f On 19/01/2022 Jibar Future			4.01000	95.99000	4.04000	95.96000				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.24000	95.76000	4.28000	95.72000				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.65500	95.34500	4.70000	95.30000				0.00	0	4
JIBAR f On 21/09/2022 Jibar Future			4.89000	95.11000	4.95000	95.05000				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			5.18500	94.81500	5.25000	94.75000				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			5.38500	94.61500	5.45500	94.54500				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			5.56500	94.43500	5.63000	94.37000				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
Total 5Y STND Future										0.00	0	5

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For 5Y STND										0.00	0	£
Total for Interest Rate Swap										0.00	0	£
Total for Derivatives :										60,753,003.87	563	1,120,3£
ABCPI3 On 07/12/2023 Spot Bond			2.31000	315.80143	2.31000	315.77311				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.94952				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.28419				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	101.32190	9.65000	101.29582				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.28131				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.98501				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.31690				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.86670				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.14320				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.89584				0.00	290,000,000	290,000,000
Total ABFN21 SPOT										0.00	290,000,000	290,000,000
Total For ABFN21										0.00	290,000,000	290,000,000
ABFN21 On 30/05/2024 Spot Bond					0.00000	103.08563				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	102.99028				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.33908				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.71948				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2021 Spot Bond					0.00000	101.08640				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.68359				0.00	400,000,000	400,000,000
Total ABFN28 SPOT										0.00	400,000,000	400,000,000
Total For ABFN28										0.00	400,000,000	400,000,000
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.85120				0.00	0	100,000,000
Total ABFN29 SPOT										0.00	0	100,000,000
Total For ABFN29										0.00	0	100,000,000
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.83608				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.10444				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.64016				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.33628				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.40042				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	

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 07/02/2024 Spot Bond					0.00000	100.75978				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	99.98663				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.51201				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.36929				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	101.01947				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.31468				0.00	70,000,000	70,000,000
Total ABFN40 SPOT										0.00	70,000,000	70,000,000
Total For ABFN40										0.00	70,000,000	70,000,000
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.62647				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.18242				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.49052				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.50417				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.51397				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.79834				0.00	0	
Total ABFN46 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 ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	99.94346				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	99.94034				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.79354				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.65209				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.77827				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.54602				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.55812				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.13535				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.07163				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.67000	3.67000	3.67000	151.89822				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	113.45568	100.00000	113.18251				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.97500	6.97500	6.97500	145.33190				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	25.57757	100.00000	25.52057				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.57500	2.57500	2.57500	152.02691				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.69000	3.69000	3.69000	201.28099				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.53000	4.53000	4.53000	223.85028				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.65500	6.65500	6.65500	105.18916				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.33000	7.33000	7.33000	115.47193				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			4.81500	106.02489	4.81500	106.01118				0.00	0	400,000,0€
Total ABS13 SPOT										0.00	0	400,000,0€
Total For ABS13										0.00	0	400,000,0€
ABS15 On 11/11/2022 Spot Bond			5.18500	108.03582	5.18500	108.02078				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.07500	114.77638	7.07500	114.75470				0.00	0	110,000,0€
Total ABS16 SPOT										0.00	0	110,000,0€
Total For ABS16										0.00	0	110,000,0€
ABS17 On 11/11/2027 Spot Bond			8.10500	115.07289	8.10500	115.04805				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.62500	112.16171	5.62500	112.14480				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS7 On 11/09/2026 Spot Bond			7.69000	108.44616	7.69000	108.42393				0.00	0	526,000,00
Total ABS7 SPOT										0.00	0	526,000,00
Total For ABS7										0.00	0	526,000,00
ABS7/F On 11/09/2026 Spot Bond			100.00000	14.08203	100.00000	14.05104				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	320.25038	1.66000	320.22733				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.05500	173.06751	1.05500	173.05789				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.20500	10.20500	10.20500	102.94161				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.03844				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.00631				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.96639				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.97123				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.62449				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.00336				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.00336				0.00	0	
Total ACL194 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 ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.03072				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.03072				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	164.48431				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	165.88526				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.95193				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.94548				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.92135				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	101.04939				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.10521				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.14029				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.17749				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.19692				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.10155				0.00	0	200,000,00
Total AGL02 SPOT										0.00	0	200,000,00
Total For AGL02										0.00	0	200,000,00
AGL03 On 17/05/2025 Spot Bond					0.00000	99.80069				0.00	21,100,000,000	12,100,000,00
Total AGL03 SPOT										0.00	21,100,000,000	12,100,000,00
Total For AGL03										0.00	21,100,000,000	12,100,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	103.79361				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	102.61324				0.00	69,200,000	39,800,00
Total AGT02 SPOT										0.00	69,200,000	39,800,00
Total For AGT02										0.00	69,200,000	39,800,00
AGT03 On 05/06/2025 Spot Bond					0.00000	104.53875				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.27078				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1' On 18/07/2024 Spot Bond					0.00000	100.45608				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	100.47278				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3' On 18/07/2026 Spot Bond			7.63000	105.57871	7.63000	100.72998				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1' On 18/07/2026 Spot Bond					0.00000	100.49800				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1' On 18/07/2026 Spot Bond					0.00000	100.58196				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF2D On 18/07/2026 Spot Bond					0.00000	100.68671				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.39714				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	99.95195				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	99.94493				0.00	60,000,000	30,000,000
Total AHF5A2 SPOT										0.00	60,000,000	30,000,000
Total For AHF5A2										0.00	60,000,000	30,000,000
AHF5A On 21/08/2023 Spot Bond			6.34500	106.49127	6.34500	106.47289				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	99.94171				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	99.93743				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.26976				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.19175				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.49037				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	99.94164				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	99.93734				0.00	0	
Total AHF6C1 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 AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	99.90737				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.12116				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	99.94595				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	99.93950				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	99.94111				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	99.93520				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	99.93724				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	99.89887				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	99.90419				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.40000	110.24762	7.40000	110.22573				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.80500	105.60756	7.80500	105.58559				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.25500	95.33714	11.25500	95.30878				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.82000	179.43147	5.82000	179.39854				1,222,200,000,000.00	210,000,000	210,000,000
Total AIRL01 SPOT										1,222,200,000,000.00	210,000,000	210,000,000
Total For AIRL01										1,222,200,000,000.00	210,000,000	210,000,000
APF04 On 21/10/2021 Spot Bond					0.00000	100.51254				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.23279				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.07404				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.57736				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.19835				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	99.91324				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	102.11844				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	99.91457				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.17501				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN022 On 07/12/2033 Spot Bond			4.88000	238.66777	4.88000	238.62993				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN03: On 07/12/2033 Spot Bond			4.89500	216.13431	4.89500	216.09997				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13: On 31/01/2022 Spot Bond			2.03000	172.31618	2.03000	172.30207				0.00	0	27,000,00
Total ASN137 SPOT										0.00	0	27,000,00
Total For ASN137										0.00	0	27,000,00
ASN14: On 31/01/2022 Spot Bond			2.07500	172.28167	2.07500	172.26733				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.56000	191.23261	4.56000	191.20390				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	101.11435				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.82930				0.00	0	
Total ASN194 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 ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.05000	106.94610	5.05000	106.92873				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.86992				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.88311				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.96922				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	99.90734				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	99.89415				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	99.78892				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	101.11114				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	100.87295				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.01605				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	99.98504				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	99.94193				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	101.08222				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	100.87348				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN291 On 20/12/2023 Spot Bond					0.00000	100.94228				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	101.20747				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			4.13500	4.13500	4.13500	106.56773				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.02500	5.02500	5.02500	97.06166				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	100.89206				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	101.01942				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.14622				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	100.12866				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.16000	105.45113	5.16000	105.43369				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN34 On 20/06/2024 Spot Bond					0.00000	100.95832				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.86986				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.92940				0.00	0	450,000,00
Total ASN351 SPOT										0.00	0	450,000,00
Total For ASN351										0.00	0	450,000,00
ASN35 On 20/06/2024 Spot Bond					0.00000	100.91812				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.91812				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	101.25280				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	101.10299				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.90039				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.93416				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	100.33423				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	101.00672				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	101.00672				0.00	0	
Total ASN384 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 ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	101.67332				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.90843				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	99.98665				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.96086				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	100.90200				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	101.06276				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2021 Spot Bond					0.00000	101.09708				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	104.78325				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 22/06/2023 Spot Bond					0.00000	100.83204				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN449 On 23/06/2025 Spot Bond					0.00000	100.85880				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	101.14337				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	101.84138				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	104.81823				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459 On 17/07/2023 Spot Bond					0.00000	100.48927				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.49388				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	104.63846				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN462 On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	100.43209				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN469 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	105.08801				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	100.29291				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	100.34265				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	104.43578				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN474 On 17/08/2025 Spot Bond					0.00000	100.93096				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48(On 20/06/2025 Spot Bond					0.00000	101.11103				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	112.92700				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	104.95992				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	100.92775				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 02/09/2021 Spot Bond					0.00000	101.01203				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49(On 07/09/2021 Spot Bond					0.00000	100.99655				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49(On 30/09/2021 Spot Bond					0.00000	100.66590				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49(On 08/09/2021 Spot Bond					0.00000	100.89590				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.89559				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.89559				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	100.90366				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50(On 21/12/2026 Spot Bond			9.02500	101.34952	9.02500	101.32508				0.00	0	
Total ASN508 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 ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.20500	101.21660	8.20500	101.19437				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.75500	99.69515	8.75500	99.67181				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.75500	99.69515	8.75500	99.67181				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	100.48482	9.10000	100.46052				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	100.58625	11.05000	100.55686				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	100.58366	11.00000	100.55440				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	100.55772	10.50000	100.52977				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	100.55772	10.50000	100.52977				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.83855				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.26916				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.13966				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	100.56292	10.60000	100.53470				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	100.37358	10.47000	100.52828				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	100.56032	10.55000	100.53223				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.23910				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.40480				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.21017				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	101.01551				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.86989				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.93455				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.02282				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 07/09/2021 Spot Bond					0.00000	101.04426				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN58: On 13/02/2022 Spot Bond					0.00000	100.09184				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58(On 14/03/2022 Spot Bond					0.00000	101.21983				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58(On 18/03/2024 Spot Bond					0.00000	102.47209				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59(On 31/01/2022 Spot Bond			9.22000	100.44873	9.22000	100.42437				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59(On 11/04/2023 Spot Bond					0.00000	100.60458				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59(On 17/04/2023 Spot Bond					0.00000	100.55600				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60(On 24/04/2023 Spot Bond					0.00000	100.39493				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60(On 23/04/2026 Spot Bond					0.00000	100.42868				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60(On 28/02/2031 Spot Bond					0.00000	99.79855				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60(On 31/01/2030 Spot Bond					0.00000	100.26479				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61(On 31/01/2030 Spot Bond					0.00000	100.32659				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61(On 31/03/2022 Spot Bond					0.00000	101.01281				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61(On 06/05/2024 Spot Bond					0.00000	100.23639				0.00	0	
Total ASN613 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.97451				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.62757				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.16420				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 17/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN622 SPOT										0.00	0	
Total For ASN622										0.00	0	
ASN62: On 19/08/2021 Spot Bond					0.00000	101.25141				0.00	0	
Total ASN623 SPOT										0.00	0	
Total For ASN623										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.92146				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 25/08/2021 Spot Bond					0.00000	99.91878				0.00	0	
Total ASN625 SPOT										0.00	0	
Total For ASN625										0.00	0	
ASN62: On 25/11/2021 Spot Bond					0.00000	99.91878				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.72397				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 08/09/2021 Spot Bond					0.00000	100.90622				0.00	0	
Total ASN631 SPOT										0.00	0	
Total For ASN631										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.79026				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.23584				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN633 On 20/06/2026 Spot Bond					0.00000	101.22700				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN634 On 05/06/2023 Spot Bond					0.00000	101.13924				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN635 On 27/09/2021 Spot Bond					0.00000	100.75342				0.00	0	
Total ASN638 SPOT										0.00	0	
Total For ASN638										0.00	0	
ASN64 On 30/09/2021 Spot Bond					0.00000	103.79166				0.00	0	
Total ASN641 SPOT										0.00	0	
Total For ASN641										0.00	0	
ASN64 On 01/10/2021 Spot Bond					0.00000	100.62834				0.00	0	
Total ASN643 SPOT										0.00	0	
Total For ASN643										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	100.29773				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	100.77286				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	100.64781				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN64 On 20/10/2021 Spot Bond					0.00000	100.37521				0.00	0	
Total ASN649 SPOT										0.00	0	
Total For ASN649										0.00	0	
ASN65 On 22/10/2021 Spot Bond					0.00000	100.70474				0.00	0	
Total ASN650 SPOT										0.00	0	
Total For ASN650										0.00	0	
ASN65 On 27/10/2021 Spot Bond					0.00000	100.29409				0.00	0	
Total ASN652 SPOT										0.00	0	
Total For ASN652										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN65 On 29/10/2021 Spot Bond					0.00000	101.29726				0.00	0	
Total ASN656 SPOT										0.00	0	
Total For ASN656										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	100.18712				0.00	0	1,830,000,00
Total ASN658 SPOT										0.00	0	1,830,000,00
Total For ASN658										0.00	0	1,830,000,00
ASN65 On 12/11/2021 Spot Bond					0.00000	100.09808				0.00	0	
Total ASN659 SPOT										0.00	0	
Total For ASN659										0.00	0	
ASN66 On 11/02/2022 Spot Bond					0.00000	100.09815				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN66 On 15/11/2021 Spot Bond					0.00000	100.07570				0.00	0	
Total ASN662 SPOT										0.00	0	
Total For ASN662										0.00	0	
ASN66 On 15/11/2021 Spot Bond					0.00000	100.08870				0.00	0	
Total ASN663 SPOT										0.00	0	
Total For ASN663										0.00	0	
ASN66 On 15/11/2021 Spot Bond					0.00000	100.07636				0.00	0	
Total ASN664 SPOT										0.00	0	
Total For ASN664										0.00	0	
ASN66 On 27/02/2023 Spot Bond					0.00000	99.87827				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66 On 19/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN666 SPOT										0.00	0	
Total For ASN666										0.00	0	
ASN66 On 19/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66 On 18/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN668 SPOT										0.00	0	
Total For ASN668										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.37000	106.02299	5.37000	106.00772				0.00	0	
Total BAW21 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 BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.74429	9.30000	103.71866				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	102.40003				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.42825				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	99.94368				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	101.12559				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.69995				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.35500	101.75205	6.35500	101.73466				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.37305				0.00	0	1,500,000,00
Total BAW34 SPOT										0.00	0	1,500,000,00
Total For BAW34										0.00	0	1,500,000,00
BAW35 On 18/02/2022 Spot Bond					0.00000	100.13519				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.68436				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.46218				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA6 On 30/09/2022 Spot Bond					0.00000	101.13490				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.54500	8.54500	8.54500	105.42931				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.81500	10.81500	10.81500	109.52245				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.04253				0.00	56,299,800	28,149,90
Total BAYA73 SPOT										0.00	56,299,800	28,149,90
Total For BAYA73										0.00	56,299,800	28,149,90
BAYA74 On 01/07/2024 Spot Bond					0.00000	98.94980				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.00539				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.00555				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.02109				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.39252				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.16886				0.00	270,113,000	135,056,50
Total BAYA79 SPOT										0.00	270,113,000	135,056,50
Total For BAYA79										0.00	270,113,000	135,056,50
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.16155				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.20283				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.16831				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.20218				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	101.13414				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.20201				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	101.13494				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.20229				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.16842				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.13582				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.16847				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	101.10107				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.37138				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.37138				0.00	0	
Total BAYB15 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 BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.40550				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	101.37209				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.63317				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	101.43992				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.76000	7.76000	7.76000	104.55774				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.25538				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.79894				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.17139				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.12385				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.33500	109.84389	7.33500	109.82238				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.54434				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	99.98800				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			6.34500	100.00000	6.34500	99.98262				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	100.93174				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.55043				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	99.88239				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.01029				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.18446				0.00	0	100,000,0€
Total BGL18 SPOT										0.00	0	100,000,0€
Total For BGL18										0.00	0	100,000,0€
BGL19 On 29/09/2024 Spot Bond					0.00000	105.06131				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.02334				0.00	0	1,300,000,0€
Total BGT01 SPOT										0.00	0	1,300,000,0€
Total For BGT01										0.00	0	1,300,000,0€
BID08 On 30/06/2022 Spot Bond					0.00000	101.27202				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.09593				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID10 On 15/11/2023 Spot Bond					0.00000	100.38817				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.08500	109.75966	6.08500	109.74179				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	101.01554				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.15534				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.17715				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.37014				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.36191				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.68006				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.61700				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.25100				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	66.58100				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	56.11000				0.00	0	
Total BNPP09 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 BNPP09									0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	101.02518			0.00	0	
Total BNPP10 SPOT									0.00	0	
Total For BNPP10									0.00	0	
BNPP1 On 18/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	300,000,000,000	150,000,000,00	
Total BNPP11 SPOT									10,000,000,000,000.00	300,000,000,000	150,000,000,00
Total For BNPP11									10,000,000,000,000.00	300,000,000,000	150,000,000,00
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.39373			0.00	0	
Total BPPF13 SPOT									0.00	0	
Total For BPPF13									0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.01198			0.00	0	
Total BPPF19 SPOT									0.00	0	
Total For BPPF19									0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	99.70729			0.00	0	
Total BPPF20 SPOT									0.00	0	
Total For BPPF20									0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	98.94191			0.00	4,600,000,000	2,300,000,00
Total BPPF21 SPOT									0.00	4,600,000,000	2,300,000,00
Total For BPPF21									0.00	4,600,000,000	2,300,000,00
BPPF2 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total BPPF22 SPOT									0.00	0	
Total For BPPF22									0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	100.53543			0.00	0	
Total BPPF23 SPOT									0.00	0	
Total For BPPF23									0.00	0	
BPPF2 On 03/08/2022 Spot Bond					0.00000	100.24867			0.00	0	
Total BPPF25 SPOT									0.00	0	
Total For BPPF25									0.00	0	
BPPF2 On 12/10/2021 Spot Bond					0.00000	100.52228			0.00	0	
Total BPPF26 SPOT									0.00	0	
Total For BPPF26									0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.56154			0.00	0	
Total BPPF27 SPOT									0.00	0	
Total For BPPF27									0.00	0	
BPPF2 On 03/11/2021 Spot Bond					0.00000	100.22134			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF28 On 03/11/2022 Spot Bond					0.00000	100.23130				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF29 On 03/11/2023 Spot Bond					0.00000	100.23996				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.15033				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.80853				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	98.82149				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			7.25500	110.97800	7.25500	110.95640				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.48500	112.46361	7.48500	112.44104				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.15500	113.92711	8.15500	113.90237				0.00	0	2,900,000,00
Total CCT03 SPOT										0.00	0	2,900,000,00
Total For CCT03										0.00	0	2,900,000,00
CCT04 On 17/07/2027 Spot Bond			9.52500	103.78551	9.52500	102.51337				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.36532				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR43 On 08/02/2022 Spot Bond					0.00000	100.19181				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.40099				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	99.78066				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.76428				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.59597				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.63221				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	162.85675	3.14000	162.75723				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.00000	2.00000	2.00000	164.83087				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	112.16439	4.77000	109.82700				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	103.07100				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.65110				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.11500	112.35334	7.11500	112.33199				0.00	0	
Total CLN362 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 CLN362										0.00	0	
CLN362 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	
CLN364 On 20/03/2024 Spot Bond			8.70700	115.07842	8.70700	119.54700				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	100.27812				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 26/07/2022 Spot Bond					0.00000	100.41408				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	106.19839				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			10.98000	103.42118	10.98000	103.39114				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond				100.00000	0.00000	115.10800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/09/2024 Spot Bond			6.50000	120.23651	6.50000	117.14700				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	105.57200				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/09/2022 Spot Bond					0.00000	100.94226				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.01813				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.01772				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN457 On 31/01/2022 Spot Bond			2.00000	172.33920	2.00000	172.32522				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN457 On 31/01/2025 Spot Bond			5.27500	139.17437	5.27500	139.15095				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN457 On 31/01/2025 Spot Bond			5.71500	137.20038	5.71500	137.17569				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN457 On 20/12/2021 Spot Bond					0.00000	102.19900				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 17/11/2021 Spot Bond					0.00000	100.03036				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	99.92423				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	99.98233				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN467 On 13/03/2022 Spot Bond			6.54500	106.27075	6.54500	106.25214				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN467 On 14/03/2022 Spot Bond					0.00000	101.35382				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN467 On 28/03/2022 Spot Bond					0.00000	100.97986				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN467 On 28/03/2022 Spot Bond					0.00000	101.12585				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN472 On 19/11/2022 Spot Bond					0.00000	99.99963				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	81.99968	100.00000	81.82409				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	101.46462				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			6.04000	103.05641	6.04000	103.03965				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.34500	103.07859	6.34500	103.06109				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	101.11883				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	101.10150				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	99.82505				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			6.74500	113.62329	6.74500	113.60281				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	103.27135				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.64432				0.00	0	
Total CLN501 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 CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.68033				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.09709				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.96583				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	101.30906				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	101.07943				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	95.24723				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	104.26153	9.96000	104.23400				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	103.03410	10.01000	103.00661				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	99.90321				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	101.31517	9.60000	102.58076				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	101.03982				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	99.88542				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	104.08992	9.20000	104.06448				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.14792				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.78925				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.20305				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.58672				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	100.00690				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2023 Spot Bond					0.00000	101.03982				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.02273				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond			8.98500	105.32996	8.98500	105.30481				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.40802				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN537 On 25/01/2023 Spot Bond					0.00000	100.38192				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.59485				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	142.76100				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	101.27482				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	101.68504				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			8.45500	106.25120	8.45500	106.22689				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			8.50500	108.69952	8.50500	108.67492				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			8.59500	108.18600	8.59500	108.16127				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	312.77439				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 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	
CLN556 On 15/11/2023 Spot Bond					0.00000	100.01935				0.00	0	
Total CLN556 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 CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.10978				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	99.92461				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.65780				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	120.97100				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.13110				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	102.58993	10.19000	102.60081				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.45500	108.69202	8.45500	108.66757				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.14684				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	99.94645				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.19920				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.22269				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.12355				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57 On 12/11/2025 Spot Bond			8.68500	107.18804	8.68500	107.16327				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	100.11545				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	100.12419				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	101.03326				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57 On 20/06/2024 Spot Bond					0.00000	101.11905				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57 On 18/04/2026 Spot Bond					0.00000	100.50218				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57 On 02/04/2024 Spot Bond					0.00000	100.80982				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58 On 10/05/2024 Spot Bond					0.00000	100.14306				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 30/05/2022 Spot Bond					0.00000	101.19822				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	101.18732				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2022 Spot Bond					0.00000	100.45611				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN585 On 31/05/2022 Spot Bond					0.00000	101.16589				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	103.45931				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	101.12425				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.94978				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.98089				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	102.03315				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.86585				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			3.69500	143.19728	3.69500	115.42683				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	99.92598				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2022 Spot Bond					0.00000	100.79147				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	99.92598				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.13999				0.00	0	
Total CLN597 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 CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.76415				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.02483				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.98089				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.98089				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.08400				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	100.32615				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.20631				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.10425				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.25145				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.51921				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	99.94210				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	102.82679	9.32000	102.80119				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.40884				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.05429				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN61 On 07/03/2025 Spot Bond					0.00000	101.14723				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN61 On 22/08/2022 Spot Bond					0.00000	99.94432				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN61 On 30/11/2021 Spot Bond					0.00000	101.19869				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN61 On 30/09/2022 Spot Bond					0.00000	100.76459				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN61 On 20/12/2029 Spot Bond					0.00000	98.39000				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN61 On 20/12/2024 Spot Bond					0.00000	102.49883				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN61 On 20/12/2022 Spot Bond					0.00000	101.58741				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN61 On 30/11/2021 Spot Bond					0.00000	101.16587				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN62(On 28/10/2024 Spot Bond					0.00000	100.33027				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN62(On 28/10/2022 Spot Bond					0.00000	100.32914				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62(On 28/04/2022 Spot Bond					0.00000	100.40199				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN62(On 20/12/2024 Spot Bond					0.00000	95.76600				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62(On 25/01/2023 Spot Bond					0.00000	100.38842				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62(On 25/01/2023 Spot Bond			6.35500	104.18761	6.35500	104.16990				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62(On 19/08/2025 Spot Bond					0.00000	99.99986				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62(On 31/07/2034 Spot Bond					0.00000	89.67213				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62(On 31/07/2034 Spot Bond			11.80500	63.12908	11.80500	83.72360				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62(On 20/11/2022 Spot Bond					0.00000	100.05889				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63(On 19/08/2025 Spot Bond			9.15500	101.15880	9.15500	101.13420				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63(On 19/08/2025 Spot Bond					0.00000	99.99986				0.00	0	
Total CLN631 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 CLN631										0.00	0	
CLN63 On 21/11/2022 Spot Bond					0.00000	100.01171				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	100.83763				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/05/2022 Spot Bond					0.00000	100.14142				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.87585				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	99.94482				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	99.99986				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2022 Spot Bond					0.00000	100.09928				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN63 On 12/08/2022 Spot Bond					0.00000	100.10141				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	99.99982				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.45867				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	99.94450				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.96226				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.33689				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.96395				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	99.99986				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.23084				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	99.99986				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	99.99984				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	99.99986				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	102.41900				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.14316				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.81281				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN658 On 20/06/2025 Spot Bond					0.00000	101.63596				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	99.66800				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	99.67500				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	114.14200				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	136.77700				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.67276				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.91420				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	99.99977				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	105.22387				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.77081				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.37769				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	99.99981				0.00	0	
Total CLN671 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 CLN671										0.00	0	
CLN67: On 09/03/2022 Spot Bond					0.00000	101.09348				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN67: On 31/01/2025 Spot Bond			4.26440	143.83548	4.26440	116.87471				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67: On 31/01/2025 Spot Bond			4.26440	143.83548	4.26440	116.87547				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	99.99980				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	99.99977				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67: On 21/12/2026 Spot Bond					0.00000	100.94236				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68: On 28/02/2023 Spot Bond					0.00000	101.65848				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68: On 19/08/2025 Spot Bond					0.00000	99.99979				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68: On 07/12/2023 Spot Bond					0.00000	101.05748				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	100.90063				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	100.92637				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68: On 12/02/2025 Spot Bond					0.00000	100.38979				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	101.10304				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.10283				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.96647				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2022 Spot Bond					0.00000	100.76455				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.96657				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.03944				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	88.16254				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.60611				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.45447				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	101.11560				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.11180				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.94729				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	83.06224				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.57588				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	88.74196				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	90.10636				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	99.99976				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	101.04866				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.94382				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	80.82917				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.07683				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.95456				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	100.09561				0.00	0	
Total CLN713 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 CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.95025				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.95025				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.95025				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	79.84993				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.94505				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	78.82914				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.15721				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	101.07193				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	79.88026				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.87149				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.87149				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.87149				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.88757				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.88757				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.88757				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.42791				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.48799				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.14048				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.96389				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	100.12505				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	93.18617				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.04685				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN738 On 20/12/2023 Spot Bond					0.00000	101.09501				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	106.78900				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	91.76931				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	99.99987				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	101.00846				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.26272				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.32751				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.31282				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	101.54227				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2021 Spot Bond					0.00000	100.96653				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.31741				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	

Contract 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 CLN749										0.00	0	
CLN75 On 11/09/2026 Spot Bond					0.00000	100.95025				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	100.71966				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN75 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN75 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.37588				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75 On 31/01/2030 Spot Bond					0.00000	99.64886				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN75 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN75 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN75 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN75 On 20/06/2026 Spot Bond					0.00000	100.99755				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76 On 20/06/2026 Spot Bond					0.00000	100.96765				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76 On 22/04/2026 Spot Bond					0.00000	100.73440				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.30288				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.28098				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	91.44631				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.76000	104.57950	7.76000	104.55774				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.97500	109.44232	7.97500	109.41894			797,500,000,000.00	100,000,000	13,100,000,000	
Total COJ05 SPOT									797,500,000,000.00	100,000,000	13,100,000,000	
Total For COJ05									797,500,000,000.00	100,000,000	13,100,000,000	
COJ08 On 22/06/2026 Spot Bond			9.72500	108.37039	9.72500	108.34228			0.00	0	10,000,000	
Total COJ08 SPOT									0.00	0	10,000,000	
Total For COJ08									0.00	0	10,000,000	
COJG01 On 09/06/2024 Spot Bond			6.46500	111.37067	6.46500	111.35131			0.00	0	50,200,000,000	
Total COJG01 SPOT									0.00	0	50,200,000,000	
Total For COJG01									0.00	0	50,200,000,000	
COT01 On 03/04/2023 Spot Bond			7.18000	106.34823	7.18000	106.32774			0.00	0		
Total COT01 SPOT									0.00	0	0	
Total For COT01									0.00	0	0	
COT02 On 03/04/2028 Spot Bond			11.51500	97.86984	11.51500	97.83992			0.00	0	100,000,000	
Total COT02 SPOT									0.00	0	100,000,000	
Total For COT02									0.00	0	100,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COT03 On 05/06/2028 Spot Bond			10.10500	98.82069	10.10500	98.79408				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			9.54500	9.54500	9.54500	106.60060				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.96651				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.87410				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.62008				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	99.98273				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.37544				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	101.13332				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.94236				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.85938				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	101.14913				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	102.22463				0.00	0	
Total DOL012 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 DOL012									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	99.94585			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	100.58517			0.00	0	
Total DSY02 SPOT									0.00	0	
Total For DSY02									0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.85500	8.85500	8.85500	106.98468			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.38388			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	99.94118			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.54500	104.73043	6.54500	104.71180			0.00	0	424,000,00
Total DV23 SPOT									0.00	0	424,000,00
Total For DV23									0.00	0	424,000,00
DV23/R On 27/02/2023 Spot Bond			100.00000	36.09618	100.00000	36.01541			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	36.09618	100.00000	36.01541			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			6.21500	107.96879	6.21500	107.95083			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	100.05144	9.69000	100.02572			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.05144	9.69000	100.02572			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.43000	93.47581	11.43000	93.44758			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	100.05356	10.10000	100.02678			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.05356	10.10000	100.02678			0.00	0	
Total DV29/R213 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 DV29/R213										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	99.84516				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.60177				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	99.45436				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22i On 24/10/2022 Spot Bond					0.00000	100.51137				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.03647				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.39243				0.00	0	2,000,000,00
Total DVF25 SPOT										0.00	0	2,000,000,00
Total For DVF25										0.00	0	2,000,000,00
DVF26 On 02/04/2026 Spot Bond					0.00000	96.26159				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.20838				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2i On 31/05/2024 Spot Bond					0.00000	98.45103				0.00	0	822,038,00
Total DVFB25 SPOT										0.00	0	822,038,00
Total For DVFB25										0.00	0	822,038,00
DVFB2i On 31/05/2026 Spot Bond					0.00000	101.58117				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2i On 31/01/2023 Spot Bond					0.00000	100.23931				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2i On 31/01/2025 Spot Bond					0.00000	95.73146				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total DVFB28 SPOT									0.00	0	
Total For DVFB28									0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.25256			0.00	0	
Total DVFB29 SPOT									0.00	0	
Total For DVFB29									0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.12323			0.00	180,000,000	180,000,000
Total DVFB30 SPOT									0.00	180,000,000	180,000,000
Total For DVFB30									0.00	180,000,000	180,000,000
DVFB3 On 21/08/2025 Spot Bond					0.00000	99.93359			0.00	600,000,000	600,000,000
Total DVFB31 SPOT									0.00	600,000,000	600,000,000
Total For DVFB31									0.00	600,000,000	600,000,000
ECN22 On 14/03/2022 Spot Bond			5.75000	106.40852	5.75000	106.39213			0.00	0	
Total ECN22 SPOT									0.00	0	
Total For ECN22									0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.65500	111.95102	6.65500	111.93110			0.00	0	
Total ECN24 SPOT									0.00	0	
Total For ECN24									0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.14000	109.27379	5.14000	109.25580			0.00	0	
Total ECN32 SPOT									0.00	0	
Total For ECN32									0.00	0	
EL037 On 31/01/2037 Spot Bond			5.05000	94.95226	5.05000	94.93683			0.00	0	
Total EL037 SPOT									0.00	0	
Total For EL037									0.00	0	
EL037 On 31/01/2037 Spot Bond			2.25000	135.15627	2.25000	135.14440			0.00	0	
Total EL037/I2038 SPOT									0.00	0	
Total For EL037/I2038									0.00	0	
EL28 On 02/05/2028 Spot Bond			3.83000	146.77787	3.83000	146.75880		14,937,000,000,000.00	3,900,000,000	1,950,000,000	
Total EL28 SPOT								14,937,000,000,000.00	3,900,000,000	1,950,000,000	
Total For EL28								14,937,000,000,000.00	3,900,000,000	1,950,000,000	
EL29 On 19/11/2029 Spot Bond			3.84200	132.90311	3.84200	132.88580		0.00	0		
Total EL29 SPOT								0.00	0		
Total For EL29								0.00	0		
EL30 On 29/07/2030 Spot Bond			3.88500	128.57291	3.88500	128.55603		0.00	0		
Total EL30 SPOT								0.00	0		
Total For EL30								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL31 On 02/06/2031 Spot Bond			4.78000	111.25065	4.78000	111.23331				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.02000	97.06197	5.02000	97.04627				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	135.15627	2.25000	135.14440				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	164.33287				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	161.70535				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	124.99699				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	123.97670				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	122.22177				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	113.54934				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	114.87815				0.00	0	
Total ELN011 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 ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	98.90711				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	109.97959				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	111.83366				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.17000	104.98985	9.17000	104.96426				0.00	0	18,100,000,00
Total EMM03 SPOT										0.00	0	18,100,000,00
Total For EMM03										0.00	0	18,100,000,00
EMM04 On 16/05/2028 Spot Bond			10.84500	10.84500	10.84500	97.72321				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.19500	11.19500	11.19500	102.00421				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.25500	104.75561	9.25500	103.38428				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.25500	9.25500	9.25500	104.33736		657,109,627,500.00			71,000,500	71,000,50
Total EMM07 SPOT								657,109,627,500.00			71,000,500	71,000,50
Total For EMM07								657,109,627,500.00			71,000,500	71,000,50
EMM07 On 17/07/2032 Spot Bond			11.32500	11.32500	11.32500	77.23285				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.38500	10.38500	10.38500	102.72637				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.32500	11.32500	11.32500	96.76715				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	101.19362				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF015 On 07/09/2021 Spot Bond					0.00000	101.03753				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF016 On 07/09/2023 Spot Bond					0.00000	101.06743				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF017 On 13/12/2025 Spot Bond					0.00000	101.00349				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF018 On 12/09/2022 Spot Bond					0.00000	100.97672				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF019 On 07/11/2022 Spot Bond					0.00000	100.13476				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF020 On 02/09/2023 Spot Bond					0.00000	101.24430				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF021 On 28/05/2024 Spot Bond					0.00000	99.83550				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.13574				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC47 On 12/03/2022 Spot Bond					0.00000	100.96768				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	101.11334				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT002 On 03/06/2024 Spot Bond					0.00000	101.14486				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT004 On 16/04/2025 Spot Bond					0.00000	100.51235				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	101.11079				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	100.31207				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.86121				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.02776				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.02636				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	100.02993				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C7 On 17/08/2022 Spot Bond					0.00000	100.02663				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	100.02798				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA26 On 17/05/2022 Spot Bond					0.00000	100.02596				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA27 On 17/08/2022 Spot Bond					0.00000	100.02528				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA28 On 17/08/2023 Spot Bond					0.00000	100.02934				0.00	0	
Total ERSA28 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			6.00500	106.09244	6.00500	106.07539			0.00	0	13,000,00
Total ES23 SPOT									0.00	0	13,000,00
Total For ES23									0.00	0	13,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	100.69181	10.00000	100.66511			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.25500	101.45922	8.25500	101.43680		9,163,050,000,000.00	1,110,000,000	8,567,105,00	
Total ES26 SPOT								9,163,050,000,000.00	1,110,000,000	8,567,105,00	
Total For ES26								9,163,050,000,000.00	1,110,000,000	8,567,105,00	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.98911	7.85000	102.96744		0.00	0		
Total ES26/R186 SPOT								0.00	0		
Total For ES26/R186								0.00	0		
ES33 On 15/09/2033 Spot Bond			11.13000	79.41601	11.11500	79.47410		367,921,520,000,000.00	122,904,000,000	62,589,428,10	
Total ES33 SPOT								367,921,520,000,000.00	122,904,000,000	62,589,428,10	
Total For ES33								367,921,520,000,000.00	122,904,000,000	62,589,428,10	
ES33/R On 15/09/2033 Spot Bond			7.50000	103.21170	7.50000	103.19105		0.00	0		
Total ES33/R209 SPOT								0.00	0		
Total For ES33/R209								0.00	0		
ES42 On 25/04/2042 Spot Bond			11.67000	78.12767	11.65500	78.19587		0.00	0	4,221,204,40	
Total ES42 SPOT								0.00	0	4,221,204,40	
Total For ES42								0.00	0	4,221,204,40	
ES42/R On 25/04/2042 Spot Bond			8.50000	102.69678	8.50000	102.67343		0.00	0		
Total ES42/R214 SPOT								0.00	0		
Total For ES42/R214								0.00	0		
EXX04 On 13/06/2022 Spot Bond					0.00000	101.05611		0.00	0		
Total EXX04 SPOT								0.00	0		
Total For EXX04								0.00	0		
EXX05 On 13/06/2024 Spot Bond					0.00000	100.17957		0.00	0		
Total EXX05 SPOT								0.00	0		
Total For EXX05								0.00	0		
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.95831		0.00	0		
Total FBJ22Z SPOT								0.00	0		
Total For FBJ22Z								0.00	0		
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.02969		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.98613				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.01359				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.01557				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.32848				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.81180				0.00	0	50,000,0€
Total FIFB19 SPOT										0.00	0	50,000,0€
Total For FIFB19										0.00	0	50,000,0€
FIFC36 On 19/02/2022 Spot Bond					0.00000	99.93989				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.22523				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.24037				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.87052				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	100.63671				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRB22 On 08/12/2022 Spot Bond					0.00000	104.22738			0.00	0	
Total FRB22 SPOT									0.00	0	
Total For FRB22									0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.85158			0.00	0	
Total FRB23 SPOT									0.00	0	
Total For FRB23									0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.84198			0.00	0	
Total FRB24 SPOT									0.00	0	
Total For FRB24									0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	104.44371			0.00	10,167,500,000	5,113,750,000
Total FRB25 SPOT									0.00	10,167,500,000	5,113,750,000
Total For FRB25									0.00	10,167,500,000	5,113,750,000
FRB26 On 03/06/2024 Spot Bond					0.00000	101.35950			0.00	0	
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.95500	106.86818	8.95500	106.84260			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	105.25074			0.00	0	10,000,000
Total FRB28 SPOT									0.00	0	10,000,000
Total For FRB28									0.00	0	10,000,000
FRB29 On 19/04/2026 Spot Bond					0.00000	101.86752			0.00	0	2,500,000,000
Total FRB29 SPOT									0.00	0	2,500,000,000
Total For FRB29									0.00	0	2,500,000,000
FRB30 On 19/04/2026 Spot Bond			8.17000	102.66536	8.17000	102.64291			0.00	0	
Total FRB30 SPOT									0.00	0	
Total For FRB30									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.06000	173.06364	1.06000	173.05400		1,060,000,000,000.00		1,000,000,000	500,000,000
Total FRBI22 SPOT								1,060,000,000,000.00		1,000,000,000	500,000,000
Total For FRBI22								1,060,000,000,000.00		1,000,000,000	500,000,000
FRBI23 On 07/12/2023 Spot Bond			1.82800	319.09293	1.82800	319.06849		0.00	0		
Total FRBI23 SPOT								0.00	0		
Total For FRBI23								0.00	0		
FRBI25 On 31/01/2025 Spot Bond			2.56000	2.56000	2.56000	152.10224		7,680,000,000,000.00		3,000,000,000	2,510,000,000
Total FRBI25 SPOT								7,680,000,000,000.00		3,000,000,000	2,510,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRBI25									7,680,000,000.00	3,000,000,000	2,510,000,000
FRBI28 On 31/03/2028 Spot Bond			3.68000	201.42579	3.68000	201.40031			0.00	0	23,000,000
Total FRBI28 SPOT									0.00	0	23,000,000
Total For FRBI28									0.00	0	23,000,000
FRBI29 On 31/03/2029 Spot Bond			4.08000	4.08000	4.08000	106.97184			0.00	0	
Total FRBI29 SPOT									0.00	0	
Total For FRBI29									0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.98000	4.98000	4.98000	214.34171		199,200,000,000.00		40,000,000	20,000,000
Total FRBI33 SPOT								199,200,000,000.00		40,000,000	20,000,000
Total For FRBI33								199,200,000,000.00		40,000,000	20,000,000
FRBI46 On 31/03/2046 Spot Bond			5.33000	91.06522	5.33000	91.04969			0.00	0	
Total FRBI46 SPOT									0.00	0	
Total For FRBI46									0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.32000	90.74964	5.32000	90.73426			0.00	0	
Total FRBI50 SPOT									0.00	0	
Total For FRBI50									0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			6.37422	6.37422	6.37422	82.04461			0.00	0	
Total FRBZ02 SPOT									0.00	0	
Total For FRBZ02									0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			6.43772	6.43772	6.43772	81.28827			0.00	0	
Total FRBZ03 SPOT									0.00	0	
Total For FRBZ03									0.00	0	
FRC169 On 31/01/2025 Spot Bond			3.87500	3.87500	3.87500	145.66094			0.00	0	
Total FRC169 SPOT									0.00	0	
Total For FRC169									0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total FRC178 SPOT									0.00	0	
Total For FRC178									0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	95.20486			0.00	0	
Total FRC181 SPOT									0.00	0	
Total For FRC181									0.00	0	
FRC207 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	
FRC207 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.11000	172.25482	2.11000	172.24034				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.97000	171.59799	2.97000	171.57961				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.11565				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	101.03990				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.18522				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.81180				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.32693				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	100.51007				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	99.94434				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.04679				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	113.77821				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.16659				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.96129				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	111.73299				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.91333				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	101.90551				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.01653				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.01736				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.20740				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	102.16957				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	102.38988				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.51578				0.00	0	
Total FRC303 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 FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	100.24340				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	101.18513				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	103.03319				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.89399				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	101.02740				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	101.12709				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	99.95951				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	101.10042				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.33117				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	101.01454				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.12689				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	101.15272				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	101.03848				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.71189				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	102.01698				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.69722				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	101.23291				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.19294				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.52273				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.88675				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	102.41007				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	102.86346				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.58359				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34(On 20/02/2024 Spot Bond					0.00000	100.51757				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	101.33252				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 17/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	100.93433				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 15/10/2022 Spot Bond					0.00000	100.56070				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(On 20/12/2025 Spot Bond					0.00000	101.21023				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	101.35266				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.37293				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.35397				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(On 31/07/2022 Spot Bond					0.00000	100.32171				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond					0.00000	101.36273				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(On 02/05/2023 Spot Bond					0.00000	100.76084				0.00	0	
Total FRC352 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 FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.35938				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2021 Spot Bond					0.00000	100.79986				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.35992				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.35166				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.35603				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 31/01/2022 Spot Bond					0.00000	100.25922				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	100.31940				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.34302				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.33870				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.76832				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.12620				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	101.59477				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	101.68046				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	101.52308				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 26/08/2021 Spot Bond					0.00000	101.11440				0.00	0	
Total FRC367 SPOT										0.00	0	
Total For FRC367										0.00	0	
FRC367 On 31/05/2024 Spot Bond					0.00000	101.28168				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 26/08/2021 Spot Bond					0.00000	100.87072				0.00	0	
Total FRC369 SPOT										0.00	0	
Total For FRC369										0.00	0	
FRC369 On 20/06/2026 Spot Bond					0.00000	102.62926				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	102.63712				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.43470				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.43275				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	101.88320				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	100.46659				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC376 On 20/06/2026 Spot Bond					0.00000	100.14004				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	100.13923				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.75000	2.75000	2.75000	171.74815				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.69000	2.69000	2.69000	171.79417				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.67000	2.67000	2.67000	171.80952				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.52000	102.02421	4.52000	102.00908				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.90000	109.02577	4.90000	109.00849				0.00	0	5,000,0€
Total FRI38 SPOT										0.00	0	5,000,0€
Total For FRI38										0.00	0	5,000,0€
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.48410				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.95856				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.54517				0.00	460,000,000	460,000,0€
Total FRJ22 SPOT										0.00	460,000,000	460,000,0€
Total For FRJ22										0.00	460,000,000	460,000,0€
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.29895				0.00	100,000,000	100,000,0€
Total FRJ23 SPOT										0.00	100,000,000	100,000,0€
Total For FRJ23										0.00	100,000,000	100,000,0€
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.75118				0.00	580,000,000	580,000,0€
Total FRJ24 SPOT										0.00	580,000,000	580,000,0€

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 FRJ24										0.00	580,000,000	580,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.85680				0.00	330,000,000	330,000,000
Total FRJ25 SPOT										0.00	330,000,000	330,000,000
Total For FRJ25										0.00	330,000,000	330,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.78942				0.00	0	0
Total FRJ26 SPOT										0.00	0	0
Total For FRJ26										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.67722				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.82971				0.00	0	0
Total FRJ28 SPOT										0.00	0	0
Total For FRJ28										0.00	0	0
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.91058				0.00	0	0
Total FRJ29 SPOT										0.00	0	0
Total For FRJ29										0.00	0	0
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.84390				0.00	0	0
Total FRJ31 SPOT										0.00	0	0
Total For FRJ31										0.00	0	0
FRS10 On 15/01/2024 Spot Bond			4.50800	4.50800	4.50800	95.78667				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			4.87000	4.87000	4.87000	109.43021				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 23/01/2024 Spot Bond					0.00000	99.90758				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10 On 23/01/2024 Spot Bond					0.00000	100.37299				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			5.01000	107.49602	5.01000	107.47867				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10 On 07/12/2033 Spot Bond			4.83000	217.49047	4.83000	217.45623				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 FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.15000	105.58598	5.15000	105.56855				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS111 On 07/12/2033 Spot Bond			4.86000	4.86000	4.86000	216.82899				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS113 On 31/01/2025 Spot Bond			3.42500	147.84624	3.42500	147.82862				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	127.42735	3.70500	127.41122				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.95000	108.32723	4.95000	108.30991				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.98000	214.37628	4.98000	214.34171				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.03000	213.35016	5.03000	213.31547				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.95500	120.40821	2.95500	150.13304				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.06000	212.73734	5.06000	212.70259				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.15000	105.58598	5.15000	105.56855				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS125 On 31/03/2028 Spot Bond			4.37000	193.38229	4.37000	193.35424				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS127 On 31/01/2038 Spot Bond			5.90000	96.02086	5.90000	96.00310				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.26000	194.63951	4.26000	194.61185				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.32000	193.95259	4.32000	193.92471				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.57000	202.63791	5.57000	202.60205				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.85000	96.62512	5.85000	96.60738				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.15000	5.15000	5.15000	105.56855				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.13000	105.85634	5.13000	105.83894				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.13000	196.13746	4.13000	196.11027				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.34000	207.11905	5.34000	207.08369				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.26000	194.63951	4.26000	194.61185				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.26000	194.63951	4.26000	194.61185				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			3.66100	201.65265	3.66100	201.62723				0.00	0	
Total FRS145 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 FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.72500	146.39796	3.72500	146.37935				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.81000	172.48514	1.81000	172.47203				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.61000	190.67148	4.61000	190.64261				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.65000	190.22394	4.65000	190.19493				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.69500	146.54204	3.69500	146.52352				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.12500	196.19535	4.12500	196.16818				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.66000	4.66000	4.66000	190.08321				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 06/06/2025 Spot Bond					0.00000	16.49066				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	5.88979				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.51046				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.56121				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18(On 18/09/2023 Spot Bond					0.00000	100.97246				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	100.88033				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 04/10/2021 Spot Bond					0.00000	177.65801				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	198.09160				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	148.18756				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	181.06048				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19(On 19/06/2026 Spot Bond					0.00000	33.21280				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19(On 05/08/2024 Spot Bond					0.00000	100.19684				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19(On 05/08/2025 Spot Bond					0.00000	100.22524				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20(On 12/08/2025 Spot Bond					0.00000	100.11080				0.00	0	100,000,0€
Total FRS200 SPOT										0.00	0	100,000,0€
Total For FRS200										0.00	0	100,000,0€
FRS20(On 06/08/2025 Spot Bond					0.00000	101.30973				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.56967				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	100.01351				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	
Total For FRS213										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.80547				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 06/07/2022 Spot Bond					0.00000	101.26256				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	

Contract 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 FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.93433				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	100.53773				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.01843				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	102.51151				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	106.38780				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	117.71221				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	103.07902				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.93275				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	67.25738				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.79830				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	112.55146				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.61228				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	100.78767				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS247 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS25 On 31/01/2022 Spot Bond					0.00000	100.25922				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.25977				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	100.46737				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.25814				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	101.08659				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	109.89764				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25 On 24/03/2022 Spot Bond					0.00000	101.79674				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.31186				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.56482				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	

Contract 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 FRS262									0.00	0	
FRS262 On 13/05/2022 Spot Bond					0.00000	100.00000			0.00	0	
Total FRS263 SPOT									0.00	0	
Total For FRS263									0.00	0	
FRS263 On 19/05/2022 Spot Bond					0.00000	100.00000			0.00	0	
Total FRS264 SPOT									0.00	0	
Total For FRS264									0.00	0	
FRS264 On 26/08/2021 Spot Bond					0.00000	101.01478			0.00	0	
Total FRS265 SPOT									0.00	0	
Total For FRS265									0.00	0	
FRS265 On 31/03/2032 Spot Bond					0.00000	100.91483			0.00	0	
Total FRS266 SPOT									0.00	0	
Total For FRS266									0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	109.92939			0.00	0	
Total FRS267 SPOT									0.00	0	
Total For FRS267									0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	100.92168			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	107.79253			0.00	0	
Total FRS270 SPOT									0.00	0	
Total For FRS270									0.00	0	
FRS270 On 14/07/2022 Spot Bond					0.00000	101.22567			0.00	0	
Total FRS271 SPOT									0.00	0	
Total For FRS271									0.00	0	
FRS271 On 21/07/2022 Spot Bond					0.00000	102.99024			0.00	0	
Total FRS272 SPOT									0.00	0	
Total For FRS272									0.00	0	
FRS272 On 31/03/2032 Spot Bond					0.00000	100.50277			0.00	0	
Total FRS273 SPOT									0.00	0	
Total For FRS273									0.00	0	
FRS273 On 18/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	30,000,000,000	30,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS274 SPOT										10,000,000,000.00	30,000,000,000	30,000,000,000
Total For FRS274										10,000,000,000.00	30,000,000,000	30,000,000,000
FRS36 On 07/12/2023 Spot Bond			1.92000	1.92000	1.92000	318.43616				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.66000	320.25038	1.66000	320.22733				0.00	0	14,000,000
Total FRS37 SPOT										0.00	0	14,000,000
Total For FRS37										0.00	0	14,000,000
FRS43 On 07/12/2023 Spot Bond			1.66000	1.66000	1.66000	320.22733				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.05000	173.07137	1.05000	173.06178				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.05000	173.07137	1.05000	173.06178				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.23310				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.85000	100.97741	4.85000	100.96155				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.35000	71.80209	4.35000	110.02748				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.84500	2.84500	2.84500	150.67842				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.12500	3.12500	3.12500	149.29472				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	313.00386				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX23 On 28/02/2023 Spot Bond			5.12500	5.12500	5.12500	107.44156				0.00	0	20,000,00
Total FRX23 SPOT										0.00	0	20,000,00
Total For FRX23										0.00	0	20,000,00
FRX24 On 10/12/2024 Spot Bond			6.32000	115.09817	6.32000	115.07860				0.00	0	500,000,00
Total FRX24 SPOT										0.00	0	500,000,00
Total For FRX24										0.00	0	500,000,00
FRX25 On 26/07/2025 Spot Bond			6.55500	111.57164	6.55500	111.55209				0.00	0	20,000,00
Total FRX25 SPOT										0.00	0	20,000,00
Total For FRX25										0.00	0	20,000,00
FRX26 On 01/10/2026 Spot Bond			7.09500	113.81258	7.09500	113.79091				0.00	0	584,559,40
Total FRX26 SPOT										0.00	0	584,559,40
Total For FRX26										0.00	0	584,559,40
FRX27 On 07/03/2027 Spot Bond			7.22000	117.97231	7.22000	117.94957				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.76500	113.11903	7.76500	113.09561				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.52500	107.78999	8.52500	107.76554				0.00	0	210,000,00
Total FRX30 SPOT										0.00	0	210,000,00
Total For FRX30										0.00	0	210,000,00
FRX31 On 21/02/2031 Spot Bond			8.81500	104.32173	8.81500	104.29688				0.00	0	800,000,00
Total FRX31 SPOT										0.00	0	800,000,00
Total For FRX31										0.00	0	800,000,00
FRX32 On 31/03/2032 Spot Bond			9.00500	114.27861	9.00500	114.25112				0.00	0	30,000,00
Total FRX32 SPOT										0.00	0	30,000,00
Total For FRX32										0.00	0	30,000,00
FRX45 On 14/04/2045 Spot Bond			10.46000	81.36769	10.46000	81.34503				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.91240				0.00	232,396,400	116,198,20
Total FS6A2 SPOT										0.00	232,396,400	116,198,20
Total For FS6A2										0.00	232,396,400	116,198,20
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.27084				0.00	0	
Total FS6A3 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 FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	99.98706				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	99.98772				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	99.98725				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	99.98711				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.83652				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.08910				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.21323				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.26561				0.00	340,000,000	170,000.00
Total GH5A21 SPOT										0.00	340,000,000	170,000.00
Total For GH5A21										0.00	340,000,000	170,000.00
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.22086				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.29094				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.80818				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.68000	113.10341	3.68000	113.08911				0.00	0	160,000.00

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 GRL35 SPOT										0.00	0	160,000,00
Total For GRL35										0.00	0	160,000,00
GRT07 On 21/02/2024 Spot Bond					0.00000	100.79874				0.00	100,000,000	50,000,00
Total GRT07 SPOT										0.00	100,000,000	50,000,00
Total For GRT07										0.00	100,000,000	50,000,00
GRT14 On 15/09/2021 Spot Bond					0.00000	101.03776				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.61344				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.19500	111.32690	6.19500	111.30835				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.40348				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.42230				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.35500	111.84877	6.35500	111.82965				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.53210				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.46008				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.10061				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.34090				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT26 On 09/03/2028 Spot Bond					0.00000	101.88949				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.61517				0.00	180,000,000	90,000,000
Total GRT27 SPOT										0.00	180,000,000	90,000,000
Total For GRT27										0.00	180,000,000	90,000,000
GRT28 On 10/12/2021 Spot Bond					0.00000	100.92738				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.64325				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.49758				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	99.85617				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.07918				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.87478				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.05742				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.25343				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.73804				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.25460				0.00	0	
Total GRT39 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 GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.02543				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.22757				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	99.98638				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.94892				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.41398				0.00	100,000,000	50,000,00
Total GRT47 SPOT										0.00	100,000,000	50,000,00
Total For GRT47										0.00	100,000,000	50,000,00
GRT48 On 22/04/2026 Spot Bond					0.00000	100.44741				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.86357				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.01666				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.49790				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.93974				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.65968				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.19032				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.20650				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	101.08930				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.24012				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.27801				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.69477				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.21639				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.08935				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	101.09568				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.78845				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.74068				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.72711				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWAY2 On 07/12/2023 Spot Bond			2.26000	316.14085	2.26000	316.11296				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	321.53670				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.86500	102.71904	9.86500	102.69172				0.00	0	10,000,00
Total HWAY30 SPOT										0.00	0	10,000,00
Total For HWAY30										0.00	0	10,000,00
HWAY3 On 28/02/2033 Spot Bond			4.85000	78.29994	4.85000	101.71798				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.07500	88.09430	11.07500	88.06850				0.00	0	4,666,079,10
Total HWAY34 SPOT										0.00	0	4,666,079,10
Total For HWAY34										0.00	0	4,666,079,10
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.66929	100.00000	9.64801				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.18000	87.01421	11.18000	86.98849				0.00	0	5,020,000,00
Total HWAY35 SPOT										0.00	0	5,020,000,00
Total For HWAY35										0.00	0	5,020,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.66790	100.00000	9.64662				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.70383				0.00	0	15,000,000,00
Total HWF11 SPOT										0.00	0	15,000,000,00
Total For HWF11										0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.46243				0.00	1,100,000,000	1,100,000,00
Total HWF12 SPOT										0.00	1,100,000,000	1,100,000,00
Total For HWF12										0.00	1,100,000,000	1,100,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	99.85472				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.27500	153.55539	2.27500	153.54182			024,298,730,000,000.00		450,241,200,000	403,670,338,20
Total I2025 SPOT									24,298,730,000,000.00	450,241,200,000	403,670,338,20	

Contract 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 I2025									14,298,730,000,000.00	450,241,200,000	403,670,338,20
I2029 On 31/03/2029 Spot Bond			3.21000	113.61216	3.21000	113.59923			183,749,067,000,000.00	57,242,700,000	202,582,059,10
Total I2029 SPOT									13,749,067,000,000.00	57,242,700,000	202,582,059,10
Total For I2029									13,749,067,000,000.00	57,242,700,000	202,582,059,10
I2033 On 28/02/2033 Spot Bond			4.04000	106.99513	4.02000	107.19370			162,346,213,856,000.00	40,184,706,400	214,904,162,10
Total I2033 SPOT									12,346,213,856,000.00	40,184,706,400	214,904,162,10
Total For I2033									12,346,213,856,000.00	40,184,706,400	214,904,162,10
I2038 On 31/01/2038 Spot Bond			4.25000	118.61289	4.25000	118.59615			457,119,375,000,000.00	107,557,500,000	402,222,099,00
Total I2038 SPOT									57,119,375,000,000.00	107,557,500,000	402,222,099,00
Total For I2038									57,119,375,000,000.00	107,557,500,000	402,222,099,00
I2046 On 31/03/2046 Spot Bond			4.33000	107.12890	4.33000	107.11350			199,897,481,000,000.00	46,165,700,000	286,604,358,10
Total I2046 SPOT									19,897,481,000,000.00	46,165,700,000	286,604,358,10
Total For I2046									19,897,481,000,000.00	46,165,700,000	286,604,358,10
I2050 On 31/12/2050 Spot Bond			4.31000	108.80442	4.32000	108.58715			428,936,803,000,000.00	99,521,300,000	350,221,520,80
Total I2050 SPOT									18,936,803,000,000.00	99,521,300,000	350,221,520,80
Total For I2050									18,936,803,000,000.00	99,521,300,000	350,221,520,80
IBL101 On 24/05/2022 Spot Bond			6.06000	6.06000	6.06000	104.34568			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.40825			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.38000	315.32698	2.38000	315.29814			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.02142			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	99.94781			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.21506			0.00	0	
Total IBL123 SPOT									0.00	0	
Total For IBL123									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.01151			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.54625				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.17561				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.52963				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.10607				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.02015				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.58253				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	99.94421				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	99.94806				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.13977				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.07592				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	99.98760				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL142 On 20/02/2022 Spot Bond					0.00000	99.98764				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.91013				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.71762				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	99.93085				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.92757				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	98.88412				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	99.99993				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.39261				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.36558				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.37733				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.12668				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.17592				0.00	0	
Total IBL160 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 IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.05084				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.50673				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.52444				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.01221				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.01278				0.00	170,000,000	170,000,000
Total IBL168 SPOT										0.00	170,000,000	170,000,000
Total For IBL168										0.00	170,000,000	170,000,000
IBL169 On 19/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL169 SPOT										0.00	0	
Total For IBL169										0.00	0	
IBL171 On 25/08/2021 Spot Bond					0.00000	99.91894				0.00	0	
Total IBL171 SPOT										0.00	0	
Total For IBL171										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.42841				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.44311				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL179 On 15/11/2021 Spot Bond					0.00000	100.07570				0.00	0	
Total IBL179 SPOT										0.00	0	
Total For IBL179										0.00	0	
IBL180 On 19/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL180 SPOT										0.00	0	
Total For IBL180										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.13000	1.13000	1.13000	172.99952				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.70500	108.10592	6.70500	108.08654				1,341,000,000,000.00	200,000,000	100,000,000
Total IBL60 SPOT										1,341,000,000,000.00	200,000,000	100,000,000
Total For IBL60										1,341,000,000,000.00	200,000,000	100,000,000
IBL67 On 31/01/2022 Spot Bond			1.40000	172.80090	1.40000	172.78970				0.00	0	27,000,000
Total IBL67 SPOT										0.00	0	27,000,000
Total For IBL67										0.00	0	27,000,000
IBL78 On 25/11/2022 Spot Bond			5.13500	108.27826	5.13500	108.26335				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.06650				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.09908				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.15500	106.18482	8.15500	106.16175				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.74500	111.85927	9.74500	112.14810				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.09708				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.87500	110.20586	8.87500	110.17971				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.49312				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.09760				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.01169				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.62689				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.13710				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.91362				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.57428				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.86250				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.44333				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.42675				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.96496				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.60500	104.87833	7.60500	104.85694				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.82356				0.00	0	
Total ING375 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 ING375									0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.59303			0.00	0	
Total INLV01 SPOT									0.00	0	
Total For INLV01									0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.46990			0.00	0	
Total INLV05 SPOT									0.00	0	
Total For INLV05									0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.26113			0.00	0	
Total INLV06 SPOT									0.00	0	
Total For INLV06									0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	101.23301			0.00	0	100,000,00
Total INLV07 SPOT									0.00	0	100,000,00
Total For INLV07									0.00	0	100,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	102.30547			0.00	0	
Total INLV08 SPOT									0.00	0	
Total For INLV08									0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.52791			0.00	0	
Total INLV09 SPOT									0.00	0	
Total For INLV09									0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.97639			0.00	0	
Total IPF16 SPOT									0.00	0	
Total For IPF16									0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.87155			0.00	0	
Total IPF18 SPOT									0.00	0	
Total For IPF18									0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.88735			0.00	0	
Total IPF19 SPOT									0.00	0	
Total For IPF19									0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.73450			0.00	0	
Total IPF21 SPOT									0.00	0	
Total For IPF21									0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.24289			0.00	0	
Total IPF22 SPOT									0.00	0	
Total For IPF22									0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.21380			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 IPF24 SPOT										0.00	0	100,000,00
Total For IPF24										0.00	0	100,000,00
IPF25 On 15/10/2023 Spot Bond					0.00000	100.52944				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.13644				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.13865				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.81066				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.29494				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.75571				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.99469				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC35 On 10/11/2021 Spot Bond					0.00000	100.10438				0.00	0	
Total IPFC35 SPOT										0.00	0	
Total For IPFC35										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.90296				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.13768	2.75000	100.13023				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.02000	186.14097	5.02000	186.11075				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV035 On 07/04/2022 Spot Bond					0.00000	102.94606				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.25257				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.55000	3.55000	3.55000	171.13683				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	101.48465				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			8.07500	105.05533	8.07500	105.03230				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	100.62318				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.08000	8.08000	8.08000	104.08414			161,600,000,000.00	20,000,000	10,000,000	
Total IV043 SPOT									161,600,000,000.00	20,000,000	10,000,000	
Total For IV043									161,600,000,000.00	20,000,000	10,000,000	
IV044 On 31/01/2022 Spot Bond					0.00000	100.37265				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.00000	172.33920	2.00000	172.32522				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	103.26248				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.83842				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.92000	187.23444	4.92000	187.20454				0.00	0	
Total IV19A 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 IV19A										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.56000	103.39310	6.56000	103.37487				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	101.08482				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.02334				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	100.09130				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	99.94751				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	101.32946				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	100.26512				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	101.15542				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.56274				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.61971				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.85395				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.25714				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.23247				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.33399				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.23205				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.99366				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.84310				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.11713				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.85768				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.68259				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.11221				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC183 On 22/09/2021 Spot Bond					0.00000	101.07692				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.93122				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.19834	7.40000	101.17824				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	99.94417				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	101.32979				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.02911				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.98004				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	100.38674	7.23000	100.36738				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.72099				0.00	0	
Total IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.11022				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.24000	102.93735	7.24000	102.84811				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVZ055 On 19/08/2021 Spot Bond			4.00000	4.00000	4.00000	99.96713				0.00	0	
Total IVZ055 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 IVZ055										0.00	0	
IVZ056 On 26/08/2021 Spot Bond			4.00000	4.00000	4.00000	99.89053				0.00	0	
Total IVZ056 SPOT										0.00	0	
Total For IVZ056										0.00	0	
IVZ057 On 02/09/2021 Spot Bond			4.00000	4.00000	4.00000	99.81405				0.00	0	
Total IVZ057 SPOT										0.00	0	
Total For IVZ057										0.00	0	
IVZ058 On 09/09/2021 Spot Bond			4.00000	4.00000	4.00000	99.73768				0.00	0	
Total IVZ058 SPOT										0.00	0	
Total For IVZ058										0.00	0	
IVZ059 On 16/09/2021 Spot Bond			4.10000	4.10000	4.10000	99.65299				0.00	0	
Total IVZ059 SPOT										0.00	0	
Total For IVZ059										0.00	0	
IVZ060 On 23/09/2021 Spot Bond			4.10000	4.10000	4.10000	99.57496				0.00	0	
Total IVZ060 SPOT										0.00	0	
Total For IVZ060										0.00	0	
IVZ061 On 28/09/2021 Spot Bond			4.10000	4.10000	4.10000	99.51931				0.00	0	
Total IVZ061 SPOT										0.00	0	
Total For IVZ061										0.00	0	
IVZ062 On 07/10/2021 Spot Bond			4.10000	4.10000	4.10000	99.41928				0.00	0	
Total IVZ062 SPOT										0.00	0	
Total For IVZ062										0.00	0	
IVZ063 On 21/10/2021 Spot Bond			4.15000	4.15000	4.15000	99.25518				0.00	0	
Total IVZ063 SPOT										0.00	0	
Total For IVZ063										0.00	0	
IVZ064 On 28/10/2021 Spot Bond			4.15000	4.15000	4.15000	99.17683				0.00	0	
Total IVZ064 SPOT										0.00	0	
Total For IVZ064										0.00	0	
IVZ065 On 04/11/2021 Spot Bond			4.15000	4.15000	4.15000	99.09861				0.00	0	
Total IVZ065 SPOT										0.00	0	
Total For IVZ065										0.00	0	
IVZ066 On 11/11/2021 Spot Bond			4.15000	4.15000	4.15000	99.02051				0.00	0	
Total IVZ066 SPOT										0.00	0	
Total For IVZ066										0.00	0	
IVZ067 On 25/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ067 SPOT										0.00	0	
Total For IVZ067										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.13525				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.04500	103.96042	6.04500	103.94340				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.97854				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.11932				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.46419				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.18118				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.38256				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.94917				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.69767				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.34395				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP11 On 24/10/2022 Spot Bond					0.00000	101.10430				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.69500	126.72185	8.69500	126.69254				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	99.84464				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	97.62355				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			7.02500	104.44367	7.02500	104.42397				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	97.15112				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.04500	107.02598	9.04500	107.00010				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	96.64640				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.95500	96.43783	11.95500	96.40741				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.09500	101.32466	10.09500	101.29740				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	100.17161				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	94.33149				0.00	0	
Total LBK31 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 LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.14300				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.74720				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.91849				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	95.50732				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	87.96193				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.52207				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.55500	107.71573	6.55500	107.69674				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.81731				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.61908				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	101.46186				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.01646				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.21348				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.15561				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.62530				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.98627				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.98585				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	101.22165				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	101.01585				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.80908				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.02147				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.02335				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06 On 28/05/2022 Spot Bond					0.00000	99.87551				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF071 On 28/05/2024 Spot Bond					0.00000	99.86663				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.89467				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	99.94906				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.31780				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.73732				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.10003				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.17537				0.00	560,000,000	560,000,000
Total MBP046 SPOT										0.00	560,000,000	560,000,000
Total For MBP046										0.00	560,000,000	560,000,000
MBP04 On 26/02/2024 Spot Bond					0.00000	99.91348				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.68943				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.70361				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.26590				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	101.18079				0.00	0	
Total MBP051 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 MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.67955				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.60500	7.60500	7.60500	112.70071				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.89500	104.88619	5.89500	104.86963				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.82833				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.93858				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.14157				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.25500	106.15534	8.25500	106.13187				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.11672				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.50500	100.38089	8.50500	100.36117				0.00	0	50,000,00
Total MML04 SPOT										0.00	0	50,000,00
Total For MML04										0.00	0	50,000,00
MTN07 On 13/07/2022 Spot Bond					0.00000	101.29135				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.43243				0.00	0	5,000,00
Total MTN09 SPOT										0.00	0	5,000,00
Total For MTN09										0.00	0	5,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	101.90208				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.54637				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	99.42653				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.13094				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.13576				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.96165				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.30751				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.44804				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.08741				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.92696				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.01997				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.36252				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN23 On 29/01/2026 Spot Bond			8.20000	100.74190	8.20000	100.71990				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.39085				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.94340				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.43046				0.00	0	515,000,0€
Total MTN26 SPOT										0.00	0	515,000,0€
Total For MTN26										0.00	0	515,000,0€
MTN27 On 29/06/2028 Spot Bond					0.00000	100.85925				0.00	0	5,000,0€
Total MTN27 SPOT										0.00	0	5,000,0€
Total For MTN27										0.00	0	5,000,0€
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.67188				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	99.94266				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	99.94265				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	99.93833				0.00	220,000,000	110,000,0€
Total MWAR05 SPOT										0.00	220,000,000	110,000,0€
Total For MWAR05										0.00	220,000,000	110,000,0€
MWAR(On 22/02/2024 Spot Bond					0.00000	99.93827				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.41910				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.95035				0.00	0	
Total N6E26 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 N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.22357				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.84280				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.82644				0.00	96,456,800	48,228,400
Total N7B25 SPOT										0.00	96,456,800	48,228,400
Total For N7B25										0.00	96,456,800	48,228,400
N7C25 On 20/03/2022 Spot Bond					0.00000	101.06279				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.26356				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.44807				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.29500	104.39366	6.29500	104.37608				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.64500	106.65767	6.64500	106.63873				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.13500	105.90931	9.13500	105.88360				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.47185				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.40774				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.28960				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.55541				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.33506				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.29993				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.21000	112.33971	6.21000	112.32104				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.51000	101.70810	5.51000	101.69314				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.47000	109.32180	6.47000	109.30289				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			7.72500	111.83029	7.72500	111.80714				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19 On 01/06/2022 Spot Bond			6.04000	104.79750	6.04000	104.78046				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.04000	115.52564	7.04000	115.50381		140,800,000,000.00		20,000,000	10,000,000	
Total NBK20A SPOT								140,800,000,000.00		20,000,000	10,000,000	
Total For NBK20A								140,800,000,000.00		20,000,000	10,000,000	
NBK21 On 21/07/2027 Spot Bond			8.07000	112.71315	8.07000	112.68892		1,210,500,000,000.00		150,000,000	75,000,000	
Total NBK21A SPOT								1,210,500,000,000.00		150,000,000	75,000,000	
Total For NBK21A								1,210,500,000,000.00		150,000,000	75,000,000	
NBK22 On 19/11/2022 Spot Bond			5.13500	108.41837	5.13500	108.40343				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBK23/On 19/11/2025 Spot Bond			6.74000	117.04088	6.74000	117.01980			234,552,000,000.00	34,800,000	8,700,00
Total NBK23A SPOT									234,552,000,000.00	34,800,000	8,700,00
Total For NBK23A									234,552,000,000.00	34,800,000	8,700,00
NBK24/On 19/11/2027 Spot Bond			7.78000	118.11691	7.78000	118.09241			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	100.11718			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25/On 17/02/2023 Spot Bond			5.62000	5.62000	5.62000	107.18650			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25I/On 12/02/2025 Spot Bond					0.00000	102.45348			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	35.46191	100.00000	35.38385			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26I/On 22/04/2026 Spot Bond					0.00000	103.15624			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27/On 10/05/2026 Spot Bond			7.96000	115.42010	7.96000	115.39562			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28/On 02/08/2023 Spot Bond			5.57500	108.57635	5.57500	108.56014			334,500,000,000.00	60,000,000	30,000,00
Total NBK28A SPOT									334,500,000,000.00	60,000,000	30,000,00
Total For NBK28A									334,500,000,000.00	60,000,000	30,000,00
NBK29/On 31/07/2026 Spot Bond			7.15000	114.31342	7.15000	114.29161			0.00	0	
Total NBK29A SPOT									0.00	0	
Total For NBK29A									0.00	0	
NBK30/On 20/02/2024 Spot Bond			5.99500	108.25551	5.99500	108.23785			0.00	0	154,000,00
Total NBK30A SPOT									0.00	0	154,000,00
Total For NBK30A									0.00	0	154,000,00
NBK31/On 09/11/2023 Spot Bond			5.67000	110.31747	5.67000	110.30071			5,670,000,000,000.00	1,000,000,000	500,000,00
Total NBK31A SPOT									5,670,000,000,000.00	1,000,000,000	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK31A										5,670,000,000,000.00	1,000,000,000	500,000,000
NBK31I On 17/02/2023 Spot Bond					0.00000	101.46341				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.93116				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.99549				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.93000	9.93000	9.93000	73.92069				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.27204				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.42705				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.68358				0.00	1,960,000,000	980,000,000
Total NBK43B SPOT										0.00	1,960,000,000	980,000,000
Total For NBK43B										0.00	1,960,000,000	980,000,000
NBK45I On 15/02/2023 Spot Bond					0.00000	100.76276				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	100.95956				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.33252				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.14962				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.77366				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.09150				0.00	3,000,000,000	1,500,000,000
Total NBK50B SPOT										0.00	3,000,000,000	1,500,000,000
Total For NBK50B										0.00	3,000,000,000	1,500,000,000
NBK51I On 21/02/2022 Spot Bond					0.00000	100.18117				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.41369				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.53252				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.63272				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.34420				0.00	10,000,000,000	5,000,000,000
Total NBKB55 SPOT										0.00	10,000,000,000	5,000,000,000
Total For NBKB55										0.00	10,000,000,000	5,000,000,000
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.23976				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.32883				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.65807				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.09858				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.34770				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB6 On 24/02/2027 Spot Bond					0.00000	98.98948				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.47529				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.51318				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.93426				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			9.10000	107.93723	9.10000	107.91113				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.92622				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.13500	107.40241	9.13500	107.37634				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.93426				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.94700				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.96308				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.94498				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.94498				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.28607				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	101.46107				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.51446				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.69545				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.84643				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.20847				0.00	0	1,800,000,0€
Total NGL04 SPOT										0.00	0	1,800,000,0€
Total For NGL04										0.00	0	1,800,000,0€
NGL05 On 26/07/2023 Spot Bond					0.00000	101.47181				0.00	0	50,000,0€
Total NGL05 SPOT										0.00	0	50,000,0€
Total For NGL05										0.00	0	50,000,0€
NGL06 On 01/12/2023 Spot Bond					0.00000	101.44050				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.02697				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.03028				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL09 On 19/06/2026 Spot Bond					0.00000	101.03769				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	104.04642				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.95727				0.00	7,540,000,000	3,770,000,000
Total NGLT1B SPOT										0.00	7,540,000,000	3,770,000,000
Total For NGLT1B										0.00	7,540,000,000	3,770,000,000
NGT10 On 25/03/2024 Spot Bond					0.00000	104.35502				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.19536				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	100.55031				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.32855				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	101.92616				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.66785				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	101.39610				0.00	480,000,000	240,000,000
Total NGT1G SPOT										0.00	480,000,000	240,000,000
Total For NGT1G										0.00	480,000,000	240,000,000
NHM00 On 16/04/2022 Spot Bond					0.00000	101.15621				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.76064				0.00	0	
Total NHM009 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.42216				0.00	1,781,300,000	1,781,300,00
Total NHM011 SPOT										0.00	1,781,300,000	1,781,300,00
Total For NHM011										0.00	1,781,300,000	1,781,300,00
NHM01 On 13/06/2022 Spot Bond					0.00000	102.44609				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.10700				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.27366				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.17526				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	102.70359				0.00	100,000,000	450,000,00
Total NHM018 SPOT										0.00	100,000,000	450,000,00
Total For NHM018										0.00	100,000,000	450,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	99.85498				0.00	60,000,000	30,000,00
Total NHM019 SPOT										0.00	60,000,000	30,000,00
Total For NHM019										0.00	60,000,000	30,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	99.88341				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.03000	5.03000	5.03000	213.31547				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.63000	3.63000	3.63000	201.99813				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.03000	3.03000	3.03000	149.76252				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.50500	3.50500	3.50500	111.30155				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			5.00000	5.00000	5.00000	107.61668				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.13500	3.13500	3.13500	149.24557				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	199.55193	3.45000	199.52792				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.93500	2.93500	2.93500	150.23203				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.27500	3.27500	3.27500	206.30163				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.42000	204.55575	3.42000	204.53129				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.11500	106.05966	5.11500	106.04225				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.53382				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.05525				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.51843				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN02 On 24/07/2023 Spot Bond					0.00000	134.58746				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.37299				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.41774				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	102.09963				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	99.94248				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.61770				0.00	0	100,000,00
Total NN034 SPOT										0.00	0	100,000,00
Total For NN034										0.00	0	100,000,00
NN036 On 28/02/2023 Spot Bond					0.00000	101.57627				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	123.00992				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.24502				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	99.94151				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.60551				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	146.85053				0.00	0	
Total NN043 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 NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.10908				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	146.63805				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	144.16698				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.01640				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	127.26931				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.90675				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	100.94173				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	97.94299				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	99.54392				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.07047				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.48896				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	102.81224				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.70517				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.36363				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	103.49106				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	122.35000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	118.65000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	124.36000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	122.94000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	122.48064				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	113.23704				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 18/11/2021 Spot Bond					0.00000	100.01235				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF02! On 17/02/2026 Spot Bond					0.00000	92.26782				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02! On 19/04/2022 Spot Bond					0.00000	108.81533				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	113.23704				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 19/04/2022 Spot Bond					0.00000	108.80084				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF03 On 17/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF033 SPOT										0.00	0	
Total For NNF033										0.00	0	
NNF03 On 19/08/2021 Spot Bond					0.00000	101.11918				0.00	0	
Total NNF034 SPOT										0.00	0	
Total For NNF034										0.00	0	
NNF03 On 25/08/2021 Spot Bond					0.00000	99.91910				0.00	0	
Total NNF035 SPOT										0.00	0	
Total For NNF035										0.00	0	
NNF03 On 25/08/2021 Spot Bond					0.00000	99.91910				0.00	0	
Total NNF036 SPOT										0.00	0	
Total For NNF036										0.00	0	
NNF03 On 01/09/2021 Spot Bond					0.00000	101.05540				0.00	0	
Total NNF037 SPOT										0.00	0	
Total For NNF037										0.00	0	
NNF03 On 14/09/2021 Spot Bond					0.00000	100.82667				0.00	0	
Total NNF038 SPOT										0.00	0	
Total For NNF038										0.00	0	
NNF03 On 29/12/2021 Spot Bond					0.00000	100.69292				0.00	0	
Total NNF039 SPOT										0.00	0	
Total For NNF039										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	132.58895				0.00	0	
Total NNF04 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 NNF04									0.00	0	
NNF04 On 20/10/2021 Spot Bond					0.00000	100.37926			0.00	0	
Total NNF040 SPOT									0.00	0	
Total For NNF040									0.00	0	
NNF04 On 20/10/2021 Spot Bond					0.00000	100.37926			0.00	0	
Total NNF041 SPOT									0.00	0	
Total For NNF041									0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	94.51066			0.00	0	
Total NNF042 SPOT									0.00	0	
Total For NNF042									0.00	0	
NNF04 On 26/10/2021 Spot Bond					0.00000	101.30822			0.00	0	
Total NNF043 SPOT									0.00	0	
Total For NNF043									0.00	0	
NNF04 On 29/10/2021 Spot Bond					0.00000	101.28205			0.00	0	
Total NNF044 SPOT									0.00	0	
Total For NNF044									0.00	0	
NNF04 On 29/10/2021 Spot Bond					0.00000	100.26290			0.00	0	
Total NNF045 SPOT									0.00	0	
Total For NNF045									0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	100.00000			0.00	0	
Total NNF046 SPOT									0.00	0	
Total For NNF046									0.00	0	
NNF04 On 05/11/2021 Spot Bond					0.00000	101.21616			0.00	0	
Total NNF047 SPOT									0.00	0	
Total For NNF047									0.00	0	
NNF04 On 05/05/2022 Spot Bond					0.00000	100.17962			0.00	0	
Total NNF048 SPOT									0.00	0	
Total For NNF048									0.00	0	
NNF04 On 08/11/2021 Spot Bond					0.00000	100.16517			0.00	0	
Total NNF049 SPOT									0.00	0	
Total For NNF049									0.00	0	
NNF05 On 12/11/2021 Spot Bond					0.00000	100.10308			0.00	0	
Total NNF050 SPOT									0.00	0	
Total For NNF050									0.00	0	
NNF05 On 18/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			520,000,000,000,000.00	15,200,000,000	15,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF051 SPOT										20,000,000,000,000.00	15,200,000,000	15,000,000,00
Total For NNF051										20,000,000,000,000.00	15,200,000,000	15,000,000,00
NNF06 On 12/09/2024 Spot Bond					0.00000	109.73196				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	130.99391				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.37690				0.00	609,618,800	304,809,40
Total NQ1A24 SPOT										0.00	609,618,800	304,809,40
Total For NQ1A24										0.00	609,618,800	304,809,40
NQ1A2 On 22/05/2022 Spot Bond					0.00000	99.94334				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	99.94330				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	99.94332				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	99.95372				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.55899				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	99.93901				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	99.94161				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	99.94880				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.59349				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	99.94715				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.71500	109.96302	6.71500	109.94329				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.54000	200.26455	2.54000	200.24537				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.35500	117.71543	9.35500	117.68603				0.00	0	7,740,000,0€
Total NRA028 SPOT										0.00	0	7,740,000,0€
Total For NRA028										0.00	0	7,740,000,0€
NRA02 On 30/11/2028 Spot Bond			100.00000	14.89790	100.00000	14.86493				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	101.17615				0.00	0	100,000,0€
Total NTC21 SPOT										0.00	0	100,000,0€
Total For NTC21										0.00	0	100,000,0€
NTC23 On 15/02/2023 Spot Bond					0.00000	100.03562				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	101.04740				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.90805				0.00	3,600,000,000	2,300,000,0€
Total NTC26 SPOT										0.00	3,600,000,000	2,300,000,0€
Total For NTC26										0.00	3,600,000,000	2,300,000,0€
NTC27 On 12/06/2023 Spot Bond					0.00000	100.92450				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.93704				0.00	0	
Total NTC28 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NTC28									0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.89563			0.00	0	
Total NTC29 SPOT									0.00	0	
Total For NTC29									0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NTC30 SPOT									0.00	0	
Total For NTC30									0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	101.07271			0.00	0	
Total NTC31 SPOT									0.00	0	
Total For NTC31									0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.42173			0.00	0	19,000,000,00
Total NTC32 SPOT									0.00	0	19,000,000,00
Total For NTC32									0.00	0	19,000,000,00
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.89410			0.00	2,600,000,000	1,300,000,00
Total NTCG01 SPOT									0.00	2,600,000,000	1,300,000,00
Total For NTCG01									0.00	2,600,000,000	1,300,000,00
OMI01 On 22/11/2022 Spot Bond					0.00000	99.65203			0.00	320,000,000	160,000,00
Total OMI01 SPOT									0.00	320,000,000	160,000,00
Total For OMI01									0.00	320,000,000	160,000,00
OML06 On 19/03/2022 Spot Bond			5.88500	106.80790	5.88500	106.79107			0.00	0	
Total OML06 SPOT									0.00	0	
Total For OML06									0.00	0	
OML07 On 19/03/2025 Spot Bond			7.35700	115.72107	7.35700	115.69835		147,140,000,000.00		20,000,000	1,540,000,00
Total OML07 SPOT								147,140,000,000.00		20,000,000	1,540,000,00
Total For OML07								147,140,000,000.00		20,000,000	1,540,000,00
OML09 On 14/09/2022 Spot Bond			6.11000	109.58016	6.11000	109.56224			0.00	0	45,666,00
Total OML09 SPOT									0.00	0	45,666,00
Total For OML09									0.00	0	45,666,00
OML10 On 14/09/2025 Spot Bond			7.68000	117.50847	7.68000	117.48441			0.00	0	720,000,00
Total OML10 SPOT									0.00	0	720,000,00
Total For OML10									0.00	0	720,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.92462			0.00	0	
Total OML11 SPOT									0.00	0	
Total For OML11									0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.50497			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.34920				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.33581				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.45604				0.00	1,500,000,000	1,500,000,000
Total PEP03 SPOT										0.00	1,500,000,000	1,500,000,000
Total For PEP03										0.00	1,500,000,000	1,500,000,000
PEP04 On 05/05/2026 Spot Bond					0.00000	100.25396				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	99.84280				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.62496				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	99.84872				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	99.98583				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	99.98386				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	99.98358				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	99.98330				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R186	On	21/12/2026	Spot Bond			7.34000	115.44746	7.35500	115.35395			788,705,486,640,000.00	3,649,687,396,000	1,550,267,195,80
Total R186 SPOT												18,705,486,640,000.00	649,687,396,000	550,267,195,80
Total For R186												18,705,486,640,000.00	649,687,396,000	550,267,195,80
R197	On	07/12/2023	Spot Bond			1.28000	322.88810	1.31000	322.65869			23,299,840,000,000.00	18,203,000,000	41,887,470,70
Total R197 SPOT												23,299,840,000,000.00	18,203,000,000	41,887,470,70
Total For R197												23,299,840,000,000.00	18,203,000,000	41,887,470,70
R202	On	07/12/2033	Spot Bond			4.03000	235.04752	4.03000	235.01558			152,602,802,612,000.00	37,866,700,400	155,080,935,40
Total R202 SPOT												152,602,802,612,000.00	37,866,700,400	155,080,935,40
Total For R202												152,602,802,612,000.00	37,866,700,400	155,080,935,40
R2023	On	28/02/2023	Spot Bond			5.03500	107.59070	5.04500	107.56119			758,803,663,922,500.00	1,342,364,183,500	901,054,310,70
Total R2023 SPOT												758,803,663,922,500.00	1,342,364,183,500	901,054,310,70
Total For R2023												758,803,663,922,500.00	1,342,364,183,500	901,054,310,70
R2030	On	31/01/2030	Spot Bond			8.87500	95.30237	8.88500	95.22327			369,968,158,562,500.00	2,182,531,623,500	1,829,667,135,60
Total R2030 SPOT												369,968,158,562,500.00	2,182,531,623,500	1,829,667,135,60
Total For R2030												369,968,158,562,500.00	2,182,531,623,500	1,829,667,135,60
R2032	On	31/03/2032	Spot Bond			9.56000	94.56763	9.57500	94.45067			491,254,090,080,000.00	1,620,424,068,000	1,757,785,772,70
Total R2032 SPOT												491,254,090,080,000.00	1,620,424,068,000	1,757,785,772,70
Total For R2032												491,254,090,080,000.00	1,620,424,068,000	1,757,785,772,70
R2035	On	28/02/2035	Spot Bond			10.18500	94.65809	10.17000	94.73398			705,940,941,338,500.00	1,443,882,272,100	1,218,987,617,90
Total R2035 SPOT												705,940,941,338,500.00	1,443,882,272,100	1,218,987,617,90
Total For R2035												705,940,941,338,500.00	1,443,882,272,100	1,218,987,617,90
R2037	On	31/01/2037	Spot Bond			10.45000	85.66058	10.43500	85.73805			842,964,627,870,000.00	3,047,173,648,600	1,898,916,967,30
Total R2037 SPOT												842,964,627,870,000.00	3,047,173,648,600	1,898,916,967,30
Total For R2037												842,964,627,870,000.00	3,047,173,648,600	1,898,916,967,30
R2040	On	31/01/2040	Spot Bond			10.58500	87.73786	10.56000	87.89424			175,141,045,429,000.00	961,279,267,400	755,311,584,90
Total R2040 SPOT												175,141,045,429,000.00	961,279,267,400	755,311,584,90
Total For R2040												175,141,045,429,000.00	961,279,267,400	755,311,584,90
R2044	On	31/01/2044	Spot Bond			10.64000	84.43519	10.63000	84.48492			051,370,614,192,000.00	2,448,437,087,800	2,038,971,095,40
Total R2044 SPOT												051,370,614,192,000.00	2,448,437,087,800	2,038,971,095,40
Total For R2044												051,370,614,192,000.00	2,448,437,087,800	2,038,971,095,40
R2048	On	28/02/2048	Spot Bond			10.56000	88.08468	10.54500	88.17445			840,875,904,000,000.00	3,329,628,400,000	3,410,190,027,10
Total R2048 SPOT												840,875,904,000,000.00	3,329,628,400,000	3,410,190,027,10
Total For R2048												840,875,904,000,000.00	3,329,628,400,000	3,410,190,027,10
R209	On	31/03/2036	Spot Bond			10.18000	72.85382	10.16500	72.92228			135,951,882,000,000.00	1,093,904,900,000	836,466,482,20
Total R209 SPOT												135,951,882,000,000.00	1,093,904,900,000	836,466,482,20
Total For R209												135,951,882,000,000.00	1,093,904,900,000	836,466,482,20

Contract 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 R209									15,951,882,000,000.00	093,904,900,000	336,466,482,20
R210 On 31/03/2028 Spot Bond			2.91000	210.85851	2.92000	210.71044			168,669,129,000,000.00	57,961,900,000	81,065,111,40
Total R210 SPOT									18,669,129,000,000.00	57,961,900,000	81,065,111,40
Total For R210									18,669,129,000,000.00	57,961,900,000	81,065,111,40
R212 On 31/01/2022 Spot Bond			0.69000	173.35047	0.80000	173.25665			282,210,000,000,000.00	409,000,000,000	338,622,200,00
Total R212 SPOT									12,210,000,000,000.00	409,000,000,000	338,622,200,00
Total For R212									12,210,000,000,000.00	409,000,000,000	338,622,200,00
R213 On 28/02/2031 Spot Bond			9.24000	89.29387	9.24500	89.24362			912,770,050,492,000.00	964,585,503,300	783,028,022,10
Total R213 SPOT									12,770,050,492,000.00	964,585,503,300	783,028,022,10
Total For R213									12,770,050,492,000.00	964,585,503,300	783,028,022,10
R214 On 28/02/2041 Spot Bond			10.60000	69.51724	10.58500	69.58738			743,724,310,400,000.00	541,860,784,000	327,433,273,90
Total R214 SPOT									13,724,310,400,000.00	541,860,784,000	327,433,273,90
Total For R214									13,724,310,400,000.00	541,860,784,000	327,433,273,90
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.85502			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.19120			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.78862			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.32015			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.12442			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.26691			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.11178			0.00	0	
Total RDFB16 SPOT									0.00	0	
Total For RDFB16									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.36957			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	96.92109				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1: On 22/03/2022 Spot Bond					0.00000	101.00066				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.84784				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.88730				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.76270				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	99.12348				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	98.48697				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	98.82643				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	100.38476				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13: On 13/05/2026 Spot Bond					0.00000	100.11758				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2021 Spot Bond					0.00000	100.99356				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED15 On 31/01/2028 Spot Bond					0.00000	100.21646				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	101.84455				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.53517				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.74508				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.15978				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.87583				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.98860				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	99.92842				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.56215				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.21313				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.45481				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.45569				0.00	0	
Total RES50 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 RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.13970				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			6.72500	107.68467	6.72500	107.66521				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.29500	96.82347	11.29500	96.79440				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			10.54500	102.30710	10.54500	102.27838				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.90809				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			9.57500	101.97260	9.57500	101.94654				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.20500	107.36720	5.20500	107.35221				0.00	0	7,500,00
Total SBK23 SPOT										0.00	0	7,500,00
Total For SBK23										0.00	0	7,500,00
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.24979				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.26215				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.10500	114.29803	7.10500	114.27636				0.00	0	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS20 SPOT										0.00	0	500,000,00
Total For SBS20										0.00	0	500,000,00
SBS21 On 15/05/2026 Spot Bond					0.00000	103.85540				0.00	2,800,000,000	1,400,000,00
Total SBS21 SPOT										0.00	2,800,000,000	1,400,000,00
Total For SBS21										0.00	2,800,000,000	1,400,000,00
SBS27 On 20/02/2024 Spot Bond			6.06000	109.31173	6.06000	109.29370				0.00	0	10,000,00
Total SBS27 SPOT										0.00	0	10,000,00
Total For SBS27										0.00	0	10,000,00
SBS3 On 25/05/2026 Spot Bond			7.18000	105.97497	7.18000	105.95465				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.54000	112.23188	7.54000	112.20919				0.00	0	500,000,00
Total SBS31 SPOT										0.00	0	500,000,00
Total For SBS31										0.00	0	500,000,00
SBS34 On 19/09/2024 Spot Bond			6.34500	114.57794	6.34500	114.55850				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.55000	108.24737	6.55000	108.22842				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.40500	108.34685	8.40500	108.32261				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.12000	103.27416	4.12000	103.26262				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.31000	108.17853	5.31000	108.16312				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.85500	116.56124	6.85500	116.53990				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.65500	118.36451	7.65500	118.34036				0.00	0	500,000,00
Total SBS43 SPOT										0.00	0	500,000,00
Total For SBS43										0.00	0	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS46 On 15/02/2023 Spot Bond			5.48500	107.42015	5.48500	107.40435				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.07188				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.63668				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.60000	102.60677	4.60000	102.59411				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.02000	6.02000	6.02000	108.92901				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.88381				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.05341				0.00	300,000,000	300,000,000
Total SBS53 SPOT										0.00	300,000,000	300,000,000
Total For SBS53										0.00	300,000,000	300,000,000
SBS55 On 12/06/2022 Spot Bond					0.00000	101.68103				0.00	200,000,000	100,000,000
Total SBS55 SPOT										0.00	200,000,000	100,000,000
Total For SBS55										0.00	200,000,000	100,000,000
SBS56 On 12/06/2022 Spot Bond			4.99000	104.78573	4.99000	104.77162				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.54061				0.00	2,400,000,000	1,200,000,000
Total SBS57 SPOT										0.00	2,400,000,000	1,200,000,000
Total For SBS57										0.00	2,400,000,000	1,200,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	103.89792				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.94965				0.00	0	
Total SBS60 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SBS60									0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.79060			0.00	90,000,000	80,000,00
Total SBS62 SPOT									0.00	90,000,000	80,000,00
Total For SBS62									0.00	90,000,000	80,000,00
SBS63 On 31/01/2026 Spot Bond					0.00000	100.82685			0.00	0	
Total SBS63 SPOT									0.00	0	
Total For SBS63									0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.40190			0.00	0	
Total SBS64 SPOT									0.00	0	
Total For SBS64									0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.60358			0.00	0	
Total SBS65 SPOT									0.00	0	
Total For SBS65									0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.97041			0.00	2,000,000,000	1,000,000,00
Total SBS66 SPOT									0.00	2,000,000,000	1,000,000,00
Total For SBS66									0.00	2,000,000,000	1,000,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	101.68551			0.00	0	
Total SBS67 SPOT									0.00	0	
Total For SBS67									0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.20031			0.00	60,000,000	30,000,00
Total SBS68 SPOT									0.00	60,000,000	30,000,00
Total For SBS68									0.00	60,000,000	30,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	101.16970			0.00	0	
Total SBS69 SPOT									0.00	0	
Total For SBS69									0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.73800	319.71235	1.73800	319.68862			0.00	0	14,000,00
Total SBSI11 SPOT									0.00	0	14,000,00
Total For SBSI11									0.00	0	14,000,00
SBSI14 On 07/12/2033 Spot Bond			4.98000	4.98000	4.98000	214.34171			0.00	0	
Total SBSI14 SPOT									0.00	0	
Total For SBSI14									0.00	0	
SBSS0 On 19/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00		25,000,000,000	92,600,000,00
Total SBSS01 SPOT								10,000,000,000,000.00		25,000,000,000	92,600,000,00
Total For SBSS01								10,000,000,000,000.00		25,000,000,000	92,600,000,00
SBSS0 On 19/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		050,000,000,000,000.00		30,500,000,000	107,400,000,00

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 SBSS02 SPOT										50,000,000,000,000.00	30,500,000,000	107,400,000,000
Total For SBSS02										50,000,000,000,000.00	30,500,000,000	107,400,000,000
SBT101 On 31/03/2022 Spot Bond					0.00000	103.44900				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.52535				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.41435				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	104.47788				0.00	0	10,000,000
Total SBT104 SPOT										0.00	0	10,000,000
Total For SBT104										0.00	0	10,000,000
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000
Total SBT105 SPOT										0.00	0	10,000,000
Total For SBT105										0.00	0	10,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	102.45227				0.00	0	3,050,000,000
Total SBT201 SPOT										0.00	0	3,050,000,000
Total For SBT201										0.00	0	3,050,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	101.39755				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.14500	108.93968	7.14500	108.91878				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.06514				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.66379				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	107.88146				0.00	20,000,000	110,000,000
Total SBT207 SPOT										0.00	20,000,000	110,000,000
Total For SBT207										0.00	20,000,000	110,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT208 On 28/11/2025 Spot Bond					0.00000	100.73108				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.84038				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.97565				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	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.04257				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.04413				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.29500	104.98583	8.29500	100.72053				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.01436				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.15603				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.01600				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.04627				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.01887				0.00	0	
Total SLRB4 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.01482				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.01886				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.04870				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.02377				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.53531				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.02050				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.05072				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.84500	111.70026	6.84500	111.67973				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.46179				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.24829				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.05961				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	99.94643				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.35530				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	99.94778				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	99.93949				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	100.86318				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	100.98005				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2022 Spot Bond					0.00000	100.94475				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	101.18000				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2022 Spot Bond					0.00000	100.69336				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.63482				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG010 On 01/12/2023 Spot Bond					0.00000	101.30712				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	101.04818				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.43187				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.76813				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.69000	3.69000	3.69000	146.54758				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			7.33000	115.49464	7.33000	115.47193				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			8.73500	92.21791	8.73500	92.19648				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	98.46282				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.57220				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN041 On 13/10/2023 Spot Bond			6.44500	110.05580	6.44500	110.03673				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN043 On 31/01/2038 Spot Bond			4.95000	108.32723	4.95000	108.30991				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN044 On 09/02/2027 Spot Bond					0.00000	98.81022				0.00	0	
Total SSN044 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 SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.28338				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.16517				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	315.56944				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.37176				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.24646				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	100.59502				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.07500	3.07500	3.07500	149.54071				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.15000	5.15000	5.15000	105.56855				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.05000	4.05000	4.05000	107.19298				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.10000	4.10000	4.10000	196.45793				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.84052				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	99.84378				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	99.85171				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	101.01377				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.98894				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	102.55373				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	102.29143				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.92148				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.58532				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	99.88114				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	101.09735				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.22139				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 07/12/2033 Spot Bond			4.90500	4.90500	4.90500	215.89221				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.75055				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.50321				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	101.05577				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	101.36923				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.15723				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.55000	91.57703	9.55000	91.55381				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	101.08385				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.11429				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.14500	94.87595	4.14500	195.93671			198,960,000,000.00		48,000,000	
Total SSN104 SPOT									198,960,000,000.00		48,000,000	
Total For SSN104									198,960,000,000.00		48,000,000	
SSN10: On 07/12/2033 Spot Bond			5.08500	88.41832	5.08500	212.19347				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 04/02/2022 Spot Bond					0.00000	100.20838				0.00	0	
Total SSN106 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 SSN106										0.00	0	
SSN10 On 10/02/2023 Spot Bond					0.00000	100.12839				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11 On 31/03/2024 Spot Bond					0.00000	100.99516				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN11 On 19/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN116 SPOT										0.00	0	
Total For SSN116										0.00	0	
SSN11 On 19/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN117 SPOT										0.00	0	
Total For SSN117										0.00	0	
SSN11 On 07/09/2021 Spot Bond					0.00000	100.98358				0.00	0	
Total SSN118 SPOT										0.00	0	
Total For SSN118										0.00	0	
SSN11 On 09/09/2021 Spot Bond					0.00000	100.90903				0.00	0	
Total SSN119 SPOT										0.00	0	
Total For SSN119										0.00	0	
SSN12 On 11/09/2021 Spot Bond					0.00000	100.82348				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12 On 31/08/2024 Spot Bond					0.00000	100.21565				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.92500	107.18718	7.92500	107.16442				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	99.94428				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.16500	103.47688	4.16500	103.46520				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	99.95292				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	99.95510				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	99.95002				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	99.94737				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	99.97640	7.21000	99.95279				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.50338				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.28768				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.89295				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.23699				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.19418				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	101.01477				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.61170				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS157 On 16/11/2023 Spot Bond					0.00000	100.68298				0.00	400,000,000	200,000,00
Total TFS157 SPOT										0.00	400,000,000	200,000,00
Total For TFS157										0.00	400,000,000	200,000,00
TFS158 On 20/03/2022 Spot Bond					0.00000	100.91214				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	101.27700				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.11127				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.51984				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.57621				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.96177				0.00	40,000,000	20,000,00
Total TFS164 SPOT										0.00	40,000,000	20,000,00
Total For TFS164										0.00	40,000,000	20,000,00
TFS165 On 15/10/2023 Spot Bond					0.00000	100.28339				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.46957				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	100.15615				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.16500	103.94590	4.16500	103.93417				0.00	0	
Total TH14A4 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 TH14A4										0.00	0	
TH14A: On 21/11/2021 Spot Bond					0.00000	100.11327				0.00	215,846,000	107,923,00
Total TH14A7 SPOT										0.00	215,846,000	107,923,00
Total For TH14A7										0.00	215,846,000	107,923,00
TH14A: On 21/11/2021 Spot Bond			4.15000	103.57975	4.15000	103.56810				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	99.93618				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	99.99071				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	99.94071				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.05887				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.08675				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	99.93424				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	99.89862				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.22959				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.15879				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	99.93697				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A2 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.37223				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A3 On 21/11/2022 Spot Bond					0.00000	99.86527				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	99.94800				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	99.95037				0.00	130,828,200	65,414,100
Total TH15A9 SPOT										0.00	130,828,200	65,414,100
Total For TH15A9										0.00	130,828,200	65,414,100
TH15A9 On 21/11/2022 Spot Bond					0.00000	99.94305				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.18519				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.24679				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	99.93799				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	100.30059				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C2 On 21/11/2022 Spot Bond					0.00000	99.94057				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15C3 On 21/11/2022 Spot Bond					0.00000	100.79256				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15D: On 21/11/2022 Spot Bond					0.00000	100.20743				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	99.91774				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.09620				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	99.83845				0.00	240,000,000	120,000,000
Total TH16A2 SPOT										0.00	240,000,000	120,000,000
Total For TH16A2										0.00	240,000,000	120,000,000
TH16A: On 21/08/2024 Spot Bond			8.49000	99.97703	8.49000	99.95407				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.13260				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	99.94702				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	99.94971				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	99.94735				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	99.98432	5.76000	99.96863				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	99.94498				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	99.94110				0.00	0	
Total TH16B2 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 TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	99.94089				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	99.94164				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	99.93648				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	99.93787				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.91858				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.90950				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.91484				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	99.94245				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	99.93853				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	99.91853				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	99.95153				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.92370				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.14500	107.00489	6.14500	106.98729				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.24500	110.63319	7.24500	110.61180				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.64373				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.67488				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.80500	107.60928	7.80500	107.58676				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.99271				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.89543				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.24206				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.13512				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.74500	111.29385	6.74500	111.27378			13,085,300,000,000.00	1,940,000,000	1,156,195,200	
Total TN23 SPOT									13,085,300,000,000.00	1,940,000,000	1,156,195,200	
Total For TN23									13,085,300,000,000.00	1,940,000,000	1,156,195,200	
TN23/R On 06/11/2023 Spot Bond			100.00000	28.47889	100.00000	28.41620			0.00	0	0	
Total TN23/R2023 SPOT									0.00	0	0	
Total For TN23/R2023									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN25 On 19/08/2025 Spot Bond			8.28000	104.10629	8.28000	104.08334			27,324,000,000,000.00	3,300,000,000	7,095,707,40
Total TN25 SPOT									27,324,000,000,000.00	3,300,000,000	7,095,707,40
Total For TN25									27,324,000,000,000.00	3,300,000,000	7,095,707,40
TN25/R On 19/08/2025 Spot Bond			100.00000	13.05992	100.00000	13.03117			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			9.21000	100.89940	9.21000	100.87472			30,393,000,000,000.00	3,300,000,000	13,784,664,80
Total TN27 SPOT									30,393,000,000,000.00	3,300,000,000	13,784,664,80
Total For TN27									30,393,000,000,000.00	3,300,000,000	13,784,664,80
TN27/R On 14/11/2027 Spot Bond			100.00000	11.62623	100.00000	11.60064			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			10.51500	103.70204	10.51500	103.67301			25,236,000,000,000.00	2,400,000,000	1,200,000,00
Total TN30 SPOT									25,236,000,000,000.00	2,400,000,000	1,200,000,00
Total For TN30									25,236,000,000,000.00	2,400,000,000	1,200,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	119.78362	8.00000	119.75794			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			11.84500	95.65329	11.84500	95.62322			19,899,600,000,000.00	1,680,000,000	2,410,000,00
Total TN40 SPOT									19,899,600,000,000.00	1,680,000,000	2,410,000,00
Total For TN40									19,899,600,000,000.00	1,680,000,000	2,410,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	103.87837	10.75000	103.84866			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	101.21195			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.22571			0.00	0	
Total TR5A21 SPOT									0.00	0	
Total For TR5A21									0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	102.10947	7.61000	101.23192			0.00	0	
Total TR5A31 SPOT									0.00	0	
Total For TR5A31									0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	101.04290			0.00	0	
Total TR5OM1 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 TR5OM1										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.11714				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.15500	105.75364	6.15500	105.73622				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.00553				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.02635				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.22835				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.54106				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.56901				0.00	480,000,000	240,000,000
Total TRA4A3 SPOT										0.00	480,000,000	240,000,000
Total For TRA4A3										0.00	480,000,000	240,000,000
TRA4A On 13/04/2024 Spot Bond			6.44500	109.90462	6.44500	109.88558				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.54106				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.56901				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	103.01923	8.62000	102.99547				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.07919				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.44421				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.38994				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.77110				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP25C On 06/09/2021 Spot Bond					0.00000	99.62802				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	99.68843				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25E On 29/11/2021 Spot Bond					0.00000	98.84340				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25E On 14/02/2022 Spot Bond					0.00000	97.69023				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	97.23294				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25E On 16/03/2022 Spot Bond					0.00000	97.11756				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25E On 11/05/2022 Spot Bond					0.00000	96.48304				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.95655				0.00	507,986,800	253,993,40
Total TU1A11 SPOT										0.00	507,986,800	253,993,40
Total For TU1A11										0.00	507,986,800	253,993,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.36563				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.13197				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC37 On 26/08/2021 Spot Bond					0.00000	101.78291				0.00	0	
Total TWC375 SPOT										0.00	0	
Total For TWC375										0.00	0	
TWC37 On 09/09/2021 Spot Bond					0.00000	100.78304				0.00	0	
Total TWC376 SPOT										0.00	0	
Total For TWC376										0.00	0	
TWC37 On 16/09/2021 Spot Bond					0.00000	100.70474				0.00	0	
Total TWC377 SPOT										0.00	0	
Total For TWC377										0.00	0	
TWC37 On 08/10/2021 Spot Bond					0.00000	101.04211				0.00	0	
Total TWC378 SPOT										0.00	0	
Total For TWC378										0.00	0	
TWC37 On 14/10/2021 Spot Bond					0.00000	100.92846				0.00	0	
Total TWC379 SPOT										0.00	0	
Total For TWC379										0.00	0	
TWC38 On 20/10/2021 Spot Bond					0.00000	100.78304				0.00	0	
Total TWC380 SPOT										0.00	0	
Total For TWC380										0.00	0	
TWC38 On 28/10/2021 Spot Bond					0.00000	101.30890				0.00	0	
Total TWC381 SPOT										0.00	0	
Total For TWC381										0.00	0	
TWC38 On 05/11/2021 Spot Bond					0.00000	100.14649				0.00	0	
Total TWC382 SPOT										0.00	0	
Total For TWC382										0.00	0	
TWC38 On 22/11/2021 Spot Bond					0.00000	100.03366				0.00	0	
Total TWC383 SPOT										0.00	0	
Total For TWC383										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.77000	110.58140	9.77000	110.55274				0.00	0	
Total UG26 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 UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.01276				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.01808				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.02054				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.03116				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.62210				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.42792				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	99.90002				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	99.92503				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.01159				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.01317				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.73561				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.98185				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									2.88e+017	582,779,187,300	595,227,877,80
Total for SPOT :									2.88e+017	582,779,187,300	595,227,877,80
Total Futures									2.88e+017	582,779,187,863	595,228,880,25
Total Options									0.00	0	117,80
Grand Total:									2.88e+017	582,779,187,863	595,228,998,15