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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/02/2021

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	06/05/2021	Bond Future			11.36608	75.81430	11.26063	76.38033			0.00	0	35
ES33	On	05/08/2021	Bond Future			11.61637	76.62745	11.50623	77.20051			0.00	0	
ES33	On	04/11/2021	Bond Future			11.87256	73.67895	11.75765	74.25859			0.00	0	
ES33	On	03/02/2022	Bond Future			12.14981	74.48277	12.02974	75.06890			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	06/05/2021	Bond Future			11.94262	74.07110	11.83638	74.70648			0.00	0	4,71
ES42	On	05/08/2021	Bond Future			12.18179	74.86633	12.07068	75.50943			0.00	0	
ES42	On	04/11/2021	Bond Future			12.42818	71.41573	12.31195	72.06618			0.00	0	
ES42	On	03/02/2022	Bond Future			12.68580	72.19518	12.56422	72.85284			0.00	0	
Total ES42 Future												0.00	0	4,71
Total For ES42												0.00	0	4,71
I2025	On	06/05/2021	Bond Future			151.53539	151.53539	151.55862	151.55862			0.00	0	7,75
I2025	On	05/08/2021	Bond Future			151.66838	151.66838	151.69365	151.69365			0.00	0	
I2025	On	04/11/2021	Bond Future			153.33828	153.33828	153.36462	153.36462			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	03/02/2022	Bond Future			153.49000	153.49000	153.51686	153.51686			0.00	0	
Total I2025 Future												0.00	0	7,75
Total For I2025												0.00	0	7,75
I2029	On	06/05/2021	Bond Future			108.24099	108.24099	108.24643	108.24643			0.00	0	2,38
I2029	On	05/08/2021	Bond Future			109.42847	109.42847	109.43523	109.43523			0.00	0	
I2029	On	04/11/2021	Bond Future			109.48388	109.48388	109.49136	109.49136			0.00	0	
I2029	On	03/02/2022	Bond Future			110.70343	110.70343	110.71114	110.71114			0.00	0	
Total I2029 Future												0.00	0	2,38
Total For I2029												0.00	0	2,38
I2033	On	06/05/2021	Bond Future			102.81088	102.81088	102.81036	102.81036			0.00	0	9,58
I2033	On	05/08/2021	Bond Future			103.93859	103.93859	103.93932	103.93932			0.00	0	
I2033	On	04/11/2021	Bond Future			103.85938	103.85938	103.86070	103.86070			0.00	0	
I2033	On	03/02/2022	Bond Future			105.01622	105.01622	105.01773	105.01773			0.00	0	
Total I2033 Future												0.00	0	9,58
Total For I2033												0.00	0	9,58
I2038	On	06/05/2021	Bond Future			117.43647	117.43647	116.96408	116.96408			0.00	0	7,75
I2038	On	05/08/2021	Bond Future			117.00419	117.00419	116.52807	116.52807			0.00	0	
I2038	On	04/11/2021	Bond Future			118.29274	118.29274	117.81187	117.81187			0.00	0	
I2038	On	03/02/2022	Bond Future			117.85958	117.85958	117.37356	117.37356			0.00	0	
Total I2038 Future												0.00	0	7,75
Total For I2038												0.00	0	7,75
I2046	On	06/05/2021	Bond Future			104.72027	104.72027	104.00001	104.00001			0.00	0	14,88
I2046	On	05/08/2021	Bond Future			105.86923	105.86923	105.14232	105.14232			0.00	0	
I2046	On	04/11/2021	Bond Future			105.22893	105.22893	104.49470	104.49470			0.00	0	
I2046	On	03/02/2022	Bond Future			106.40123	106.40123	105.65888	105.65888			0.00	0	
Total I2046 Future												0.00	0	14,88
Total For I2046												0.00	0	14,88
I2050	On	06/05/2021	Bond Future			108.21242	108.21242	108.61902	108.61902			3,462,797.44	32	10,90
I2050	On	05/08/2021	Bond Future			107.47339	107.47339	107.88562	107.88562			0.00	0	
I2050	On	04/11/2021	Bond Future			108.65688	108.65688	109.07425	109.07425			0.00	0	
I2050	On	03/02/2022	Bond Future			107.92134	107.92134	108.34358	108.34358			0.00	0	
Total I2050 Future												3,462,797.44	32	10,90
Total For I2050												3,462,797.44	32	10,90
R186	On	06/05/2021	Bond Future			7.16756	119.23061	7.03653	119.88525		6.28	834,614.27	7	105,58
R186	On	05/08/2021	Bond Future			7.34304	115.22859	7.20353	115.89170		6.18	0.00	0	
R186	On	04/11/2021	Bond Future			7.52424	116.47083	7.37576	117.14167		5.97	0.00	0	
R186	On	03/02/2022	Bond Future			7.72789	112.46073	7.56943	113.13910		5.75	0.00	0	

Contract 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												834,614.27	7	105,55
R186	On	06/05/2021	Bond Future	10.77	Call			16,957.66000	16.95766	16,303,020	6.85	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.00000	0.00000	0,000	6.85	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			16,998.69000	16.99869	16,344,050	6.85	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.00000	0.00000	0,000	6.85	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			16,916.61000	16.91661	16,261,970	6.85	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.00000	0.00000	0,000	6.85	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Call			2,207.33000	2.20733	1,755,800	6.40	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			895.72000	0.89572	1,098,830	6.40	0.00	0	15,17
R186	On	05/08/2021	Bond Future	8.63	Call			6,821.10000	6.82110	6,213,370	6.71	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			262.69000	0.26269	318,070	6.71	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			6,742.30000	6.74230	6,136,400	6.71	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			272.53000	0.27253	329,740	6.71	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			6,781.68000	6.78168	6,174,860	6.71	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			267.57000	0.26757	323,860	6.71	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			4,397.40000	4.39740	3,900,200	6.22	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,171.90000	1.17190	1,345,540	6.22	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			4,429.68000	4.42968	3,930,990	6.22	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,160.45000	1.16045	1,332,600	6.22	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			4,365.20000	4.36520	3,869,520	6.21	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,183.44000	1.18344	1,358,600	6.21	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,219.50000	3.21950	3,546,750	5.68	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			2,015.35000	2.01535	1,667,650	5.67	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,267.83000	3.26783	3,598,500	5.67	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			2,034.68000	2.03468	1,685,060	5.67	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,243.60000	3.24360	3,572,350	5.67	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			2,054.13000	2.05413	1,703,010	5.68	0.00	0	
Total R186 Option												0.00	0	15,17
Total For R186												834,614.27	7	120,73
R197	On	06/05/2021	Bond Future			321.17676	321.17676	321.31735	321.31735			0.00	0	2,12
R197	On	05/08/2021	Bond Future			316.70329	316.70329	316.84910	316.84910			0.00	0	
R197	On	04/11/2021	Bond Future			320.19086	320.19086	320.33999	320.33999			0.00	0	
R197	On	03/02/2022	Bond Future			315.66616	315.66616	315.81746	315.81746			0.00	0	
Total R197 Future												0.00	0	2,12
Total For R197												0.00	0	2,12
R202	On	06/05/2021	Bond Future			229.08225	229.08225	230.81997	230.81997			0.00	0	8,02
R202	On	05/08/2021	Bond Future			227.34783	227.34783	229.10729	229.10729			0.00	0	
R202	On	04/11/2021	Bond Future			229.85124	229.85124	231.63100	231.63100			0.00	0	
R202	On	03/02/2022	Bond Future			228.11376	228.11376	229.91390	229.91390			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R202 Future												0.00	0	8,02
Total For R202												0.00	0	8,02
R2023	On	06/05/2021	Bond Future			4.92875	106.31932	4.85405	106.45106		1.52	53,159,660.00	500	40,95
R2023	On	05/08/2021	Bond Future			5.03548	107.45920	4.94702	107.59360		1.46	0.00	0	
R2023	On	04/11/2021	Bond Future			5.16730	104.71006	5.06068	104.84649		1.32	0.00	0	
R2023	On	03/02/2022	Bond Future			5.36993	105.85218	5.23622	105.99028		1.08	0.00	0	
Total R2023 Future												53,159,660.00	500	40,95
R2023	On	06/05/2021	Bond Future	7.57	Call			4,653.53000	4.65353	4,521,790	2.00	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.00000	0.00000	0,000	2.00	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			4,670.16000	4.67016	4,538,420	2.00	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	0,000	2.00	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			4,636.90000	4.63690	4,505,160	2.00	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.00000	0.00000	0,000	2.00	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			269.67000	0.26967	277,410	1.56	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			796.93000	0.79693	671,620	1.56	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			277.14000	0.27714	286,230	1.56	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			808.28000	0.80828	682,280	1.56	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			273.38000	0.27338	281,780	1.56	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			819.67000	0.81967	693,010	1.56	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			377.02000	0.37702	319,260	1.30	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			557.42000	0.55742	636,090	1.30	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			364.54000	0.36454	308,010	1.30	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			570.62000	0.57062	650,520	1.30	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			370.75000	0.37075	313,610	1.30	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			563.99000	0.56399	643,280	1.30	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			559.83000	0.55983	614,380	1.07	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			393.15000	0.39315	308,240	1.07	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			554.86000	0.55486	608,050	1.07	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			382.80000	0.38280	299,810	1.07	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			565.24000	0.56524	620,350	1.07	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			387.75000	0.38775	304,200	1.07	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												53,159,660.00	500	40,95
R2030	On	06/05/2021	Bond Future			8.88728	96.88044	8.77944	97.50618		10.83	435,186,936.48	4,492	113,60
R2030	On	05/08/2021	Bond Future			9.08577	93.91414	8.97275	94.54774		10.69	0.00	0	
R2030	On	04/11/2021	Bond Future			9.27886	94.92676	9.16072	95.56772		10.26	0.00	0	
R2030	On	03/02/2022	Bond Future			9.49137	91.95839	9.36763	92.60649		9.97	0.00	0	
Total R2030 Future												435,186,936.48	4,492	113,60
R2030	On	06/05/2021	Bond Future	11.70	Call			15,222.18000	15.22218	14,596,770	11.92	0.00	0	

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	06/05/2021	Bond Future	11.70	Put		1.81000	0.00181	2,140	11.92	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		1.87000	0.00187	2,220	11.92	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Call		2,536.68000	2.53668	2,142,900	10.97	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Put		1,549.43000	1.54943	1,781,390	10.97	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	8.36	Put		3,452.51000	3.45251	3,860,890	10.56	0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Call		967.56000	0.96756	750,200	10.56	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Put		1,772.88000	1.77288	2,030,390	10.91	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Call		2,240.83000	2.24083	1,872,600	10.91	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Call		2,369.99000	2.36999	1,990,280	10.94	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Put		1,670.79000	1.67079	1,916,820	10.94	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.00	Call		2,709.06000	2.70906	2,301,580	11.01	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Put		1,434.90000	1.43490	1,653,160	11.01	0.00	0	5,00
R2030	On	06/05/2021	Bond Future	9.25	Call		3,663.51000	3.66351	3,193,120	11.27	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put		971.52000	0.97152	1,126,870	11.27	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Call		4,078.97000	4.07897	3,588,440	11.40	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put		827.59000	0.82759	962,800	11.40	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Put		2,019.40000	2.01940	2,303,390	10.84	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call		1,964.37000	1.96437	1,622,620	10.84	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put		941.15000	0.94115	1,092,340	11.30	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call		3,745.37000	3.74537	3,270,820	11.30	0.00	0	30
R2030	On	06/05/2021	Bond Future	10.95	Call		11,655.15000	11.65515	11,033,520	11.92	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put		21.23000	0.02123	25,340	11.92	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.92	Call		6,655.99000	6.65599	6,082,570	11.92	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put		298.14000	0.29814	350,460	11.92	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call		3,542.85000	3.54285	3,079,290	11.24	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put		1,019.54000	1.01954	1,181,720	11.24	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put		5,270.07000	5.27007	5,782,780	10.27	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call		399.59000	0.39959	286,560	10.27	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.74	Call		10,631.05000	10.63105	10,012,820	11.92	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		38.98000	0.03898	46,490	11.92	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call		7,223.23000	7.22323	6,638,500	11.92	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call		15,268.55000	15.26855	14,643,130	11.92	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		1.74000	0.00174	2,060	11.92	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call		15,175.76000	15.17576	14,550,370	11.92	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put		228.78000	0.22878	269,790	11.92	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put		1,139.14000	1.13914	1,318,120	11.17	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call		3,267.33000	3.26733	2,820,570	11.17	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call		15,706.69000	15.70669	15,072,380	11.66	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		8,251.05000	8.25105	7,649,630	11.66	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call		509.97000	0.50997	363,840	10.07	0.00	0	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
R2030	On	05/08/2021	Bond Future	8.95	Put		2,910.81000	2.91081	3,125,880	10.66	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		2,782.60000	2.78260	2,364,070	10.66	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put		1,768.53000	1.76853	1,893,910	11.03	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		4,407.15000	4.40715	3,898,930	11.03	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.41	Put		586.85000	0.58685	619,030	11.66	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		34.10000	0.03410	33,390	11.66	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call		8,293.38000	8.29338	7,691,380	11.66	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		578.73000	0.57873	610,330	11.66	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		8,335.78000	8.33578	7,733,190	11.66	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		570.72000	0.57072	601,730	11.66	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Call		7,789.17000	7.78917	7,194,720	11.66	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put		682.41000	0.68241	721,560	11.66	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put		3,416.28000	3.41628	3,666,130	10.56	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call		2,322.95000	2.32295	1,939,200	10.56	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put		8,038.77000	8.03877	8,526,240	10.07	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		937.71000	0.93771	1,037,660	11.13	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call		8,347.13000	8.34713	7,807,960	11.13	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Call		11,779.33000	11.77933	11,181,100	11.13	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		958.25000	0.95825	1,060,040	11.13	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		352.38000	0.35238	395,110	11.13	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call		8,385.81000	8.38581	7,845,710	11.13	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		947.94000	0.94794	1,048,800	11.13	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		8,424.54000	8.42454	7,883,530	11.13	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put		6,375.70000	6.37570	6,778,750	9.66	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		1,356.27000	1.35627	1,118,360	9.66	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put		4,519.36000	4.51936	4,825,500	9.97	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call		2,358.77000	2.35877	2,023,950	9.97	0.00	0	30
R2030	On	03/02/2022	Bond Future	9.43	Put		3,600.21000	3.60021	3,793,080	10.08	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call		3,955.67000	3.95567	3,499,010	10.08	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		3,575.92000	3.57592	3,767,360	10.08	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call		3,983.47000	3.98347	3,525,740	10.09	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		3,551.40000	3.55140	3,741,770	10.09	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		3,927.61000	3.92761	3,472,380	10.08	0.00	0	
Total R2030 Option											0.00	0	16,30
Total For R2030											435,186,936.48	4,492	129,90
R2032	On	06/05/2021	Bond Future			9.70779	91.24021	9.59546	91.93947	13.07	2,098,524.83	23	124,90
R2032	On	05/08/2021	Bond Future			9.90927	92.21898	9.79205	92.92689	12.47	0.00	0	
R2032	On	04/11/2021	Bond Future			10.11444	89.06837	9.99223	89.78438	12.47	0.00	0	
R2032	On	03/02/2022	Bond Future			10.33418	90.04013	10.20667	90.76409	11.72	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2032 Future												2,098,524.83	23	124,94
R2032	On	06/05/2021	Bond Future	12.11	Call			14,065.54000	14.06554	13,367,890	14.50	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			15.70000	0.01570	17,310	14.50	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			14,114.80000	14.11480	13,417,100	14.50	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			5,210.90000	5.21090	4,674,240	14.21	0.00	0	7
R2032	On	06/05/2021	Bond Future	12.12	Put			15.26000	0.01526	16,820	14.50	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			14,016.23000	14.01623	13,318,630	14.50	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			16.15000	0.01615	17,810	14.50	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			16,294.84000	16.29484	15,595,880	14.50	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			4.00000	0.00400	4,300	14.50	0.00	0	7
R2032	On	06/05/2021	Bond Future	10.33	Put			767.17000	0.76717	929,770	14.21	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			9,541.63000	9.54163	8,849,460	13.64	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			665.56000	0.66556	681,300	13.64	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			9,585.84000	9.58584	8,893,220	13.64	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			657.08000	0.65708	672,370	13.64	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			9,497.46000	9.49746	8,805,740	13.64	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			674.13000	0.67413	690,320	13.64	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			6,128.87000	6.12887	6,518,010	11.95	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			2,110.17000	2.11017	1,783,300	11.95	0.00	0	7
R2032	On	04/11/2021	Bond Future	11.70	Call			10,268.63000	10.26863	9,609,850	13.55	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			264.89000	0.26489	277,980	13.55	0.00	0	7
R2032	On	04/11/2021	Bond Future	11.71	Call			10,309.71000	10.30971	9,650,280	13.55	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			931.65000	0.93165	988,880	13.55	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			922.08000	0.92208	978,660	13.55	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			10,227.60000	10.22760	9,569,460	13.55	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			941.31000	0.94131	999,180	13.55	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			4,347.03000	4.34703	4,635,400	12.35	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			3,384.42000	3.38442	2,956,780	12.35	0.00	0	7
R2032	On	04/11/2021	Bond Future	12.81	Call			14,963.67000	14.96367	14,260,750	13.55	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			3,777.89000	3.77789	3,918,830	11.84	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			5,079.40000	5.07940	4,492,280	11.86	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put			3,704.78000	3.70478	3,841,620	11.86	0.00	0	1
R2032	On	03/02/2022	Bond Future	10.43	Call			5,015.88000	5.01588	4,431,490	11.84	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Put			9,268.71000	9.26871	9,685,830	10.96	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call			1,428.91000	1.42891	1,122,070	10.96	0.00	0	1
R2032	On	03/02/2022	Bond Future	10.44	Call			5,047.60000	5.04760	4,461,840	11.85	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			3,753.15000	3.75315	3,892,720	11.84	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			3,728.90000	3.72890	3,867,100	11.85	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call			4,984.60000	4.98460	4,401,580	11.84	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
R2032	On	03/02/2022	Bond Future	9.81	Call			3,230.78000	3.23078	2,748,530	11.41	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			5,535.15000	5.53515	5,776,860	11.41	0.00	0	19
Total R2032 Option												0.00	0	4,16
Total For R2032												2,098,524.83	23	129,11
R2035	On	06/05/2021	Bond Future			10.43446	90.43471	10.30686	91.28702		14.69	3,255,649.56	36	102,95
R2035	On	05/08/2021	Bond Future			10.64326	91.40431	10.51025	92.26683		14.10	0.00	0	
R2035	On	04/11/2021	Bond Future			10.85520	87.91516	10.71671	88.78748		14.07	0.00	0	
R2035	On	03/02/2022	Bond Future			11.08484	88.87424	10.94040	89.75621		13.35	0.00	0	
Total R2035 Future												3,255,649.56	36	102,95
R2035	On	06/05/2021	Bond Future	12.36	Call			12,472.41000	12.47241	11,632,600	16.42	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put			79.30000	0.07930	91,800	16.42	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put			950.88000	0.95088	1,097,470	16.01	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.55	Call			3,477.79000	3.47779	2,902,520	15.08	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put			1,863.82000	1.86382	2,140,860	15.08	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put			3,505.88000	3.50588	3,965,020	14.46	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call			2,894.70000	2.89470	2,369,860	14.87	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.15	Put			829.32000	0.82932	957,120	16.22	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call			6,249.50000	6.24950	5,524,990	16.22	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call			15,301.44000	15.30144	14,452,110	16.42	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put			81.14000	0.08114	93,940	16.42	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Call			5,753.62000	5.75362	5,047,900	16.01	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call			4,609.60000	4.60960	3,959,570	15.54	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.55	Call			8,249.69000	8.24969	7,464,740	16.42	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put			424.69000	0.42469	492,050	16.42	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.77	Call			14,590.94000	14.59094	13,743,030	16.42	0.00	0	
R2035	On	06/05/2021	Bond Future	10.05	Call			1,753.89000	1.75389	1,360,720	14.46	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.40	Put			2,271.40000	2.27140	2,598,870	14.87	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put			167.48000	0.16748	194,400	16.42	0.00	0	20
R2035	On	06/05/2021	Bond Future	11.32	Call			7,096.02000	7.09602	6,343,170	16.42	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put			641.24000	0.64124	740,700	16.42	0.00	0	20
R2035	On	06/05/2021	Bond Future	10.24	Put			2,785.65000	2.78565	3,171,620	14.68	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put			20.74000	0.02074	23,720	16.42	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.81	Put			1,316.05000	1.31605	1,518,330	15.54	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call			12,524.61000	12.52461	11,684,510	16.42	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put			77.50000	0.07750	89,710	16.42	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call			12,420.20000	12.42020	11,580,690	16.42	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call			2,334.31000	2.33431	1,867,970	14.68	0.00	0	20
R2035	On	06/05/2021	Bond Future	12.77	Put			29.63000	0.02963	34,030	16.42	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.02	Call			10,690.56000	10.69056	9,865,170	16.42	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	05/08/2021	Bond Future	5.30	Call		0.01000	0.00001	0,000	12.96	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		45,940.45000	45.94045	46,802,960	12.96	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.01000	0.00001	0,000	12.96	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		45,823.87000	45.82387	46,686,380	12.96	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.01000	0.00001	0,000	12.96	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		1,758.79000	1.75879	1,868,340	15.26	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		4,617.76000	4.61776	3,967,590	14.37	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		2,944.69000	2.94469	3,157,040	14.37	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put		5,512.02000	5.51202	5,916,800	13.61	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		46,057.16000	46.05716	46,919,670	12.96	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Call		2,224.71000	2.22471	1,766,970	13.61	0.00	0	10
R2035	On	05/08/2021	Bond Future	11.37	Call		7,124.52000	7.12452	6,371,550	15.26	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		260.03000	0.26003	267,940	15.32	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		8,316.32000	8.31632	7,570,740	15.32	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put		2,102.02000	2.10202	2,228,760	15.32	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call		5,600.44000	5.60044	4,951,950	14.38	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		3,338.83000	3.33883	3,562,660	14.38	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put		6,041.09000	6.04109	6,447,360	13.60	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		2,872.45000	2.87245	2,406,400	13.60	0.00	0	70
R2035	On	04/11/2021	Bond Future	12.52	Call		11,471.20000	11.47120	10,655,020	15.32	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		1,039.62000	1.03962	1,095,760	15.32	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		11,513.76000	11.51376	10,696,910	15.32	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		1,029.57000	1.02957	1,085,040	15.32	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		11,428.67000	11.42867	10,613,160	15.32	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put		6,489.81000	6.48981	6,923,040	13.49	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		2,582.16000	2.58216	2,143,070	13.49	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put		4,638.15000	4.63815	4,951,970	13.96	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		4,021.41000	4.02141	3,462,910	13.96	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		17,103.04000	17.10304	16,238,630	15.32	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		1,049.76000	1.04976	1,106,570	15.32	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		5,807.36000	5.80736	5,092,780	13.52	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put		4,111.89000	4.11189	4,279,280	13.52	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		1,800.31000	1.80031	1,407,320	12.53	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.23	Call		5,841.66000	5.84166	5,125,540	13.53	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		4,086.45000	4.08645	4,252,300	13.53	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		5,876.04000	5.87604	5,158,380	13.53	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		4,061.16000	4.06116	4,225,470	13.53	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call		6,409.92000	6.40992	5,670,330	13.68	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		3,707.20000	3.70720	3,849,580	13.68	0.00	0	60
R2035	On	03/02/2022	Bond Future	10.65	Call		4,000.83000	4.00083	3,390,230	13.08	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	10.65	Put			5,814.45000	5.81445	6,085,820	13.08	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			9,945.35000	9.94535	10,434,330	12.53	0.00	0	
Total R2035 Option												0.00	0	14,81
Total For R2035												3,255,649.56	36	117,80
R2037	On	06/05/2021	Bond Future			10.67707	85.90347	10.55970	86.68340		15.81	5,755,532.49	67	130,43
R2037	On	05/08/2021	Bond Future			10.88801	82.56920	10.76564	83.35849		15.94	0.00	0	
R2037	On	04/11/2021	Bond Future			11.09087	83.45975	10.96364	84.25801		15.14	0.00	0	
R2037	On	03/02/2022	Bond Future			11.31057	80.11610	11.17803	80.92323		15.10	0.00	0	
Total R2037 Future												5,755,532.49	67	130,43
R2037	On	06/05/2021	Bond Future	12.43	Call			11,375.40000	11.37540	10,613,240	17.66	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put			138.55000	0.13855	156,320	17.66	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call			11,426.33000	11.42633	10,663,780	17.66	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put			135.70000	0.13570	153,080	17.66	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call			11,324.48000	11.32448	10,562,700	17.66	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put			141.46000	0.14146	159,610	17.66	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put			934.37000	0.93437	965,550	17.49	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call			9,869.08000	9.86908	9,112,200	17.49	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put			955.75000	0.95575	988,160	17.49	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call			9,912.99000	9.91299	9,155,490	17.49	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put			945.01000	0.94501	976,800	17.49	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call			9,956.93000	9.95693	9,198,820	17.49	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call			11,674.22000	11.67422	10,919,190	16.48	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put			1,048.85000	1.04885	1,092,080	16.48	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call			11,591.62000	11.59162	10,837,690	16.48	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put			1,068.68000	1.06868	1,113,010	16.48	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call			11,632.91000	11.63291	10,878,420	16.48	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put			1,058.73000	1.05873	1,102,500	16.48	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put			4,194.51000	4.19451	4,322,610	15.28	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call			5,931.08000	5.93108	5,250,390	15.29	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put			4,169.02000	4.16902	4,295,460	15.29	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call			5,863.36000	5.86336	5,185,690	15.27	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put			4,220.15000	4.22015	4,349,610	15.27	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call			5,897.18000	5.89718	5,218,150	15.28	0.00	0	
Total R2037 Option												0.00	0	
Total For R2037												5,755,532.49	67	130,43
R2040	On	06/05/2021	Bond Future			10.85482	87.73040	10.75285	88.44946		16.25	37,285,420.00	425	75,81
R2040	On	05/08/2021	Bond Future			11.06317	84.16540	10.95678	84.89322		16.48	0.00	0	
R2040	On	04/11/2021	Bond Future			11.26320	85.07320	11.15253	85.80932		15.56	0.00	0	
R2040	On	03/02/2022	Bond Future			11.47964	81.49695	11.36428	82.24127		15.67	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2040 Future										37,285,420.00	425	75,87
R2040 On 06/05/2021 Bond Future	12.43	Call			10,918.35000	10.91835	10,225,460	18.27		0.00	0	
R2040 On 06/05/2021 Bond Future	12.43	Put			212.52000	0.21252	238,690	18.27		0.00	0	
R2040 On 06/05/2021 Bond Future	12.44	Call			10,971.42000	10.97142	10,278,020	18.27		0.00	0	
R2040 On 06/05/2021 Bond Future	11.58	Put			916.58000	0.91658	1,026,080	17.87		0.00	0	
R2040 On 06/05/2021 Bond Future	11.58	Call			6,483.78000	6.48378	5,874,220	17.87		0.00	0	30
R2040 On 06/05/2021 Bond Future	13.38	Call			15,864.83000	15.86483	15,148,720	18.27		0.00	0	
R2040 On 06/05/2021 Bond Future	12.44	Put			208.35000	0.20835	234,010	18.27		0.00	0	
R2040 On 06/05/2021 Bond Future	12.42	Call			10,865.29000	10.86529	10,172,920	18.27		0.00	0	
R2040 On 06/05/2021 Bond Future	13.38	Put			26.44000	0.02644	29,390	18.27		0.00	0	30
R2040 On 06/05/2021 Bond Future	12.42	Put			216.76000	0.21676	243,450	18.27		0.00	0	
R2040 On 06/05/2021 Bond Future	10.83	Put			2,459.58000	2.45958	2,737,250	16.36		0.00	0	
R2040 On 06/05/2021 Bond Future	10.83	Call			3,004.50000	3.00450	2,563,110	16.36		0.00	0	30
R2040 On 05/08/2021 Bond Future	12.48	Put			963.61000	0.96361	995,580	18.15		0.00	0	
R2040 On 05/08/2021 Bond Future	12.49	Call			10,545.48000	10.54548	9,849,060	18.15		0.00	0	
R2040 On 05/08/2021 Bond Future	12.49	Put			952.74000	0.95274	984,140	18.15		0.00	0	
R2040 On 05/08/2021 Bond Future	12.47	Call			10,453.74000	10.45374	9,758,460	18.15		0.00	0	
R2040 On 05/08/2021 Bond Future	11.55	Put			2,357.83000	2.35783	2,472,810	17.26		0.00	0	
R2040 On 05/08/2021 Bond Future	11.55	Call			6,292.12000	6.29212	5,679,280	17.26		0.00	0	90
R2040 On 05/08/2021 Bond Future	14.80	Call			21,060.17000	21.06017	20,330,110	18.15		0.00	0	
R2040 On 05/08/2021 Bond Future	12.47	Put			974.59000	0.97459	1,007,130	18.15		0.00	0	
R2040 On 05/08/2021 Bond Future	14.80	Put			42.38000	0.04238	40,140	18.15		0.00	0	90
R2040 On 05/08/2021 Bond Future	12.48	Call			10,499.59000	10.49959	9,803,740	18.15		0.00	0	
R2040 On 05/08/2021 Bond Future	11.05	Put			3,626.19000	3.62619	3,823,510	16.54		0.00	0	
R2040 On 05/08/2021 Bond Future	11.05	Call			4,264.46000	4.26446	3,733,960	16.54		0.00	0	90
R2040 On 04/11/2021 Bond Future	12.90	Put			1,223.29000	1.22329	1,252,270	16.96		0.00	0	
R2040 On 04/11/2021 Bond Future	12.91	Call			11,775.25000	11.77525	11,067,630	16.96		0.00	0	
R2040 On 04/11/2021 Bond Future	12.91	Put			1,212.10000	1.21210	1,240,600	16.96		0.00	0	
R2040 On 04/11/2021 Bond Future	12.89	Call			11,689.98000	11.68998	10,983,310	16.96		0.00	0	
R2040 On 04/11/2021 Bond Future	12.89	Put			1,234.58000	1.23458	1,264,030	16.96		0.00	0	
R2040 On 04/11/2021 Bond Future	12.90	Call			11,732.60000	11.73260	11,025,460	16.96		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Call			6,031.44000	6.03144	5,396,490	15.98		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Put			4,648.29000	4.64829	4,757,660	15.98		0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Call			6,067.46000	6.06746	5,431,240	16.00		0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Put			4,621.10000	4.62110	4,729,200	16.00		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Call			5,995.81000	5.99581	5,362,140	15.97		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Put			4,675.95000	4.67595	4,786,600	15.97		0.00	0	
Total R2040 Option										0.00	0	3,60
Total For R2040										37,285,420.00	425	79,47

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2044	On	06/05/2021			10.92321	84.26788	10.82096	84.99559		17.11	5,224,608.56	62	61,1
R2044	On	05/08/2021			11.12354	80.79091	11.01684	81.52744		17.35	0.00	0	
R2044	On	04/11/2021			11.31557	81.66237	11.20456	82.40726		16.36	0.00	0	
R2044	On	03/02/2022			11.52311	78.17399	11.40737	78.92715		16.49	0.00	0	
Total R2044 Future											5,224,608.56	62	61,1
R2044	On	06/05/2021	12.44	Call			10,611.96000	10.61196	9,914,600	19.25	0.00	0	
R2044	On	06/05/2021	12.44	Put			249.16000	0.24916	279,510	19.25	0.00	0	
R2044	On	06/05/2021	12.45	Call			10,664.22000	10.66422	9,966,290	19.25	0.00	0	
R2044	On	06/05/2021	12.45	Put			244.45000	0.24445	274,230	19.25	0.00	0	
R2044	On	06/05/2021	10.70	Call			2,332.42000	2.33242	1,946,420	17.03	0.00	0	3,10
R2044	On	06/05/2021	11.40	Call			5,296.90000	5.29690	4,723,270	18.38	0.00	0	
R2044	On	06/05/2021	11.40	Put			1,314.33000	1.31433	1,468,410	18.38	0.00	0	3,10
R2044	On	06/05/2021	11.79	Call			7,269.86000	7.26986	6,634,110	19.25	0.00	0	
R2044	On	06/05/2021	11.10	Put			1,934.54000	1.93454	2,157,770	17.70	0.00	0	3,10
R2044	On	06/05/2021	12.50	Call			10,925.54000	10.92554	10,224,870	19.25	0.00	0	
R2044	On	06/05/2021	12.50	Put			222.07000	0.22207	249,110	19.25	0.00	0	3,10
R2044	On	06/05/2021	11.90	Call			7,820.95000	7.82095	7,170,870	19.25	0.00	0	
R2044	On	06/05/2021	12.43	Put			253.95000	0.25395	284,880	19.25	0.00	0	
R2044	On	06/05/2021	10.70	Put			3,207.40000	3.20740	3,549,110	17.03	0.00	0	
R2044	On	06/05/2021	12.43	Call			10,559.70000	10.55970	9,862,920	19.25	0.00	0	
R2044	On	06/05/2021	11.90	Put			654.81000	0.65481	732,440	19.25	0.00	0	
R2044	On	06/05/2021	11.35	Put			1,401.94000	1.40194	1,566,020	18.26	0.00	0	
R2044	On	06/05/2021	11.35	Call			5,053.55000	5.05355	4,489,920	18.26	0.00	0	3,10
R2044	On	06/05/2021	11.79	Put			784.94000	0.78494	876,900	19.25	0.00	0	3,10
R2044	On	06/05/2021	11.10	Call			3,895.28000	3.89528	3,390,800	17.70	0.00	0	
R2044	On	05/08/2021	12.60	Put			924.26000	0.92426	953,890	19.12	0.00	0	
R2044	On	05/08/2021	12.61	Call			10,836.60000	10.83660	10,129,170	19.12	0.00	0	
R2044	On	05/08/2021	12.61	Put			913.93000	0.91393	943,030	19.12	0.00	0	
R2044	On	05/08/2021	12.59	Call			10,745.90000	10.74590	10,039,540	19.12	0.00	0	
R2044	On	05/08/2021	12.59	Put			934.69000	0.93469	964,860	19.12	0.00	0	
R2044	On	05/08/2021	12.60	Call			10,791.24000	10.79124	10,084,340	19.12	0.00	0	
R2044	On	04/11/2021	12.90	Call			11,524.52000	11.52452	10,807,750	17.83	0.00	0	
R2044	On	04/11/2021	12.90	Put			1,313.28000	1.31328	1,341,400	17.83	0.00	0	
R2044	On	04/11/2021	12.91	Call			11,566.29000	11.56629	10,849,040	17.83	0.00	0	
R2044	On	04/11/2021	12.91	Put			1,301.57000	1.30157	1,329,210	17.83	0.00	0	
R2044	On	04/11/2021	12.89	Call			11,482.77000	11.48277	10,766,480	17.83	0.00	0	
R2044	On	04/11/2021	12.89	Put			1,325.08000	1.32508	1,353,680	17.83	0.00	0	
R2044	On	03/02/2022	11.61	Put			4,669.29000	4.66929	4,775,290	16.59	0.00	0	
R2044	On	03/02/2022	11.59	Call			5,910.12000	5.91012	5,265,590	16.57	0.00	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
R2044	On	03/02/2022	Bond Future	11.59	Put			4,727.21000	4.72721	4,835,840	16.57	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call			5,944.98000	5.94498	5,299,130	16.58	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put			4,698.17000	4.69817	4,805,480	16.58	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call			5,979.91000	5.97991	5,332,750	16.59	0.00	0	
Total R2044 Option												0.00	0	18,60
Total For R2044												5,224,608.56	62	79,7'
R2048	On	06/05/2021	Bond Future			10.81505	83.72480	10.71254	84.48200		17.40	10,046,976.00	120	128,05
R2048	On	05/08/2021	Bond Future			11.00028	84.62242	10.89340	85.38877		16.76	0.00	0	
R2048	On	04/11/2021	Bond Future			11.18692	81.12327	11.07563	81.89832		16.63	0.00	0	
R2048	On	03/02/2022	Bond Future			11.38792	82.00825	11.27181	82.79194		15.90	0.00	0	
Total R2048 Future												10,046,976.00	120	128,05
R2048	On	06/05/2021	Bond Future	12.35	Call			11,003.05000	11.00305	10,277,380	19.61	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put			225.92000	0.22592	257,450	19.61	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call			11,056.65000	11.05665	10,330,380	19.61	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put			221.52000	0.22152	252,450	19.61	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call			10,949.44000	10.94944	10,224,370	19.61	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put			230.40000	0.23040	262,530	19.61	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call			11,278.35000	11.27835	10,545,630	18.49	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put			861.74000	0.86174	895,370	18.49	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call			11,184.92000	11.18492	10,453,320	18.49	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put			881.68000	0.88168	916,430	18.49	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call			11,231.63000	11.23163	10,499,470	18.49	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put			871.66000	0.87166	905,850	18.49	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put			1,206.19000	1.20619	1,233,340	18.15	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call			12,135.20000	12.13520	11,386,830	18.15	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put			1,195.13000	1.19513	1,221,810	18.15	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call			12,049.28000	12.04928	11,301,840	18.15	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put			1,217.35000	1.21735	1,244,960	18.15	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call			12,092.23000	12.09223	11,344,330	18.15	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call			6,127.58000	6.12758	5,450,190	16.09	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put			4,732.11000	4.73211	4,838,410	16.09	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call			6,164.01000	6.16401	5,485,250	16.10	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put			4,702.62000	4.70262	4,807,550	16.10	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call			6,091.54000	6.09154	5,415,530	16.09	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put			4,762.10000	4.76210	4,869,780	16.09	0.00	0	
Total R2048 Option												0.00	0	
Total For R2048												10,046,976.00	120	128,05
R209	On	06/05/2021	Bond Future			10.32216	70.05244	10.21487	70.67921		17.47	52,539,330.00	750	26,17
R209	On	05/08/2021	Bond Future			10.50458	70.80393	10.39319	71.43837		16.58	0.00	0	

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			10.68856	68.42723	10.57304	69.06885		16.64	0.00	0	1,7
R209	On	03/02/2022	Bond Future			10.88324	69.17380	10.76337	69.82251		15.55	0.00	0	
Total R209 Future												52,539,330.00	750	27,96
R209	On	06/05/2021	Bond Future	12.23	Call			10,634.60000	10.63460	10,015,460	19.26	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put			94.49000	0.09449	102,120	19.26	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call			10,678.97000	10.67897	10,059,630	19.26	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Put			5,134.18000	5.13418	5,570,580	16.57	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Call			745.13000	0.74513	554,760	16.57	832,140.00	1,500	2,1
R209	On	06/05/2021	Bond Future	10.35	Put			1,981.58000	1.98158	2,188,980	17.59	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call			2,769.68000	2.76968	2,350,310	17.59	0.00	0	1,0
R209	On	06/05/2021	Bond Future	10.60	Call			3,644.48000	3.64448	3,170,200	17.94	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put			3,994.00000	3.99400	4,362,670	16.90	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call			1,183.06000	1.18306	924,960	16.90	0.00	0	6,0
R209	On	06/05/2021	Bond Future	11.00	Call			5,248.35000	5.24835	4,708,210	18.71	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put			841.71000	0.84171	928,340	18.71	0.00	0	3,5
R209	On	06/05/2021	Bond Future	10.00	Put			3,034.90000	3.03490	3,333,360	17.21	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			96.52000	0.09652	104,340	19.26	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call			7,836.32000	7.83632	7,241,220	19.26	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put			327.52000	0.32752	359,190	19.26	0.00	0	3,7
R209	On	06/05/2021	Bond Future	10.25	Put			2,247.65000	2.24765	2,479,680	17.47	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call			2,453.76000	2.45376	2,059,020	17.47	0.00	0	5,3
R209	On	06/05/2021	Bond Future	11.25	Call			6,327.00000	6.32700	5,760,470	19.26	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put			1,431.44000	1.43144	1,583,930	17.94	0.00	0	6,2
R209	On	06/05/2021	Bond Future	12.24	Put			92.50000	0.09250	99,930	19.26	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			10,590.23000	10.59023	9,971,280	19.26	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put			601.14000	0.60114	661,380	19.26	0.00	0	9,1
R209	On	06/05/2021	Bond Future	12.25	Call			10,723.31000	10.72331	10,103,780	19.26	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put			90.55000	0.09055	97,790	19.26	0.00	0	9,1
R209	On	06/05/2021	Bond Future	10.00	Call			1,755.15000	1.75515	1,426,840	17.21	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call			8,389.20000	8.38920	7,762,660	18.10	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put			952.90000	0.95290	960,800	18.10	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call			8,427.40000	8.42740	7,800,430	18.10	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put			942.47000	0.94247	949,940	18.10	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call			8,351.04000	8.35104	7,724,920	18.10	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put			963.43000	0.96343	971,750	18.10	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call			9,352.42000	9.35242	8,773,940	18.06	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put			1,196.39000	1.19639	1,259,530	18.06	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put			1,392.96000	1.39296	1,467,150	18.06	0.00	0	5,5
R209	On	04/11/2021	Bond Future	12.18	Call			9,388.15000	9.38815	8,809,050	18.06	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	04/11/2021	Bond Future	12.18	Put		1,185.59000	1.18559	1,248,110	18.06	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		9,423.90000	9.42390	8,844,210	18.06	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		1,174.86000	1.17486	1,236,790	18.06	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		3,704.84000	3.70484	3,356,940	16.64	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		4,114.99000	4.11499	4,408,710	16.64	0.00	0	5,56
R209	On	04/11/2021	Bond Future	9.50	Put		7,885.90000	7.88590	8,291,930	15.62	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		1,493.34000	1.49334	1,257,750	15.62	0.00	0	3,76
R209	On	04/11/2021	Bond Future	12.00	Call		8,749.87000	8.74987	8,182,440	18.06	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		5,177.13000	5.17713	4,624,670	15.80	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		3,799.06000	3.79906	3,895,310	15.80	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		5,208.00000	5.20800	4,654,440	15.82	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		3,777.05000	3.77705	3,872,200	15.82	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		5,238.66000	5.23866	4,684,030	15.83	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		3,754.88000	3.75488	3,848,960	15.83	0.00	0	
Total R209 Option											832,140.00	1,500	61,07
Total For R209											53,371,470.00	2,250	89,04
R210	On	06/05/2021	Bond Future			200.57004	200.57004	200.58387	200.58387		0.00	0	1,18
R210	On	05/08/2021	Bond Future			202.77054	202.77054	202.78676	202.78676		0.00	0	
R210	On	04/11/2021	Bond Future			202.26543	202.26543	202.28301	202.28301		0.00	0	
R210	On	03/02/2022	Bond Future			204.51851	204.51851	204.53655	204.53655		0.00	0	
Total R210 Future											0.00	0	1,18
Total For R210											0.00	0	1,18
R212	On	06/05/2021	Bond Future			171.78094	171.78094	171.82464	171.82464		60,466,890.88	352	3,42
R212	On	05/08/2021	Bond Future			171.33520	171.33520	171.38136	171.38136		0.00	0	
R212	On	04/11/2021	Bond Future			173.22181	173.22181	173.26938	173.26938		0.00	0	
Total R212 Future											60,466,890.88	352	3,42
Total For R212											60,466,890.88	352	3,42
R213	On	06/05/2021	Bond Future			9.33090	86.58618	9.22339	87.20304	12.64	346,344.72	4	9,14
R213	On	05/08/2021	Bond Future			9.52219	87.51456	9.41001	88.13901	11.97	0.00	0	
R213	On	04/11/2021	Bond Future			9.71823	84.92865	9.60130	85.56029	11.98	0.00	0	
R213	On	03/02/2022	Bond Future			9.93227	85.85502	9.81018	86.49373	11.18	0.00	0	
Total R213 Future											346,344.72	4	9,14
R213	On	06/05/2021	Bond Future	11.90	Call		13,784.24000	13.78424	13,168,280	13.90	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put		7.46000	0.00746	8,360	13.90	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call		13,829.80000	13.82980	13,213,800	13.90	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put		7.24000	0.00724	8,100	13.90	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call		13,738.65000	13.73865	13,122,720	13.90	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put		7.69000	0.00769	8,620	13.90	0.00	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	05/08/2021	Bond Future	10.78	Call		7,981.25000	7.98125	7,381,560	13.05	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put		746.88000	0.74688	771,640	13.05	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call		5,443.75000	5.44375	4,894,500	12.58	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put		1,484.82000	1.48482	1,560,020	12.58	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put		3,175.61000	3.17561	3,372,620	11.87	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call		2,782.86000	2.78286	2,355,420	11.87	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call		8,265.21000	8.26521	7,661,860	13.05	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put		683.18000	0.68318	704,280	13.05	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		8,305.98000	8.30598	7,702,150	13.05	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put		674.45000	0.67445	695,070	13.05	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call		8,224.48000	8.22448	7,621,640	13.05	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put		691.99000	0.69199	713,600	13.05	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call		8,701.46000	8.70146	8,154,090	13.00	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put		1,002.84000	1.00284	1,087,110	13.00	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call		8,626.24000	8.62624	8,080,440	13.00	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		1,023.55000	1.02355	1,109,390	13.00	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call		8,663.82000	8.66382	8,117,230	13.00	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		1,013.15000	1.01315	1,098,200	13.00	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call		4,388.20000	4.38820	3,895,060	11.32	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		3,553.38000	3.55338	3,698,950	11.32	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		4,417.09000	4.41709	3,922,340	11.33	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		3,530.40000	3.53040	3,674,360	11.33	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		4,359.40000	4.35940	3,867,870	11.32	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put		3,166.99000	3.16699	3,292,390	11.48	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call		3,335.28000	3.33528	2,897,410	11.06	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put		4,556.83000	4.55683	4,757,670	11.06	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put		7,923.70000	7.92370	8,286,780	10.44	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		3,576.50000	3.57650	3,723,680	11.32	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		1,410.72000	1.41072	1,135,090	10.44	0.00	0	20
R213	On	03/02/2022	Bond Future	10.15	Call		4,929.17000	4.92917	4,415,860	11.48	0.00	0	
Total R213 Option											0.00	0	60
Total For R213											346,344.72	4	9,74
R214	On	06/05/2021	Bond Future			10.76891	66.57629	10.66146	67.20837	19.27	0.00	0	13,2
R214	On	05/08/2021	Bond Future			10.95220	67.29008	10.84052	67.92973	18.27	0.00	0	
R214	On	04/11/2021	Bond Future			11.13681	64.73839	11.02088	65.38528	18.38	0.00	0	
R214	On	03/02/2022	Bond Future			11.33510	65.44460	11.21456	66.09870	17.17	0.00	0	
Total R214 Future											0.00	0	13,21
R214	On	06/05/2021	Bond Future	12.26	Call		8,756.19000	8.75619	8,150,880	21.26	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		266.12000	0.26612	292,890	21.26	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	06/05/2021	Bond Future	12.27	Call		8,798.97000	8.79897	8,193,160	21.26	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		261.46000	0.26146	287,730	21.26	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		8,713.42000	8.71342	8,108,610	21.26	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		270.86000	0.27086	298,130	21.26	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		7,585.41000	7.58541	6,973,630	19.95	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		1,354.25000	1.35425	1,382,120	19.95	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		7,621.21000	7.62121	7,008,830	19.95	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		1,340.97000	1.34097	1,368,240	19.95	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		7,657.07000	7.65707	7,044,070	19.95	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		1,327.81000	1.32781	1,354,460	19.95	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		1,495.50000	1.49550	1,578,700	19.96	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		8,868.07000	8.86807	8,305,760	19.96	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		1,520.42000	1.52042	1,605,000	19.96	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		8,901.79000	8.90179	8,338,800	19.96	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		1,507.91000	1.50791	1,591,810	19.96	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		8,935.54000	8.93554	8,371,850	19.96	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		5,162.11000	5.16211	4,621,510	17.33	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		4,106.95000	4.10695	4,220,450	17.33	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		5,103.75000	5.10375	4,565,360	17.31	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		4,155.28000	4.15528	4,270,990	17.31	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		5,132.90000	5.13290	4,593,400	17.32	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		4,131.05000	4.13105	4,245,650	17.32	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	13,21
Total for Bond											670,495,425.23	8,370	1,141,4€
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total E170 Future											0.00	0	
Total For E170											0.00	0	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For R208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 Future										0.00	0	
Total For R208/R207										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	
Total R214/R209 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 R214/R209												0.00	0	
Total for Price Contribution												0.00	0	
GOVI	On	06/05/2021	GOVI			767.50300	767.50300	773.03000	773.03000			0.00	0	97
GOVI	On	05/08/2021	GOVI			775.64500	775.64500	781.23400	781.23400			0.00	0	
GOVI	On	04/11/2021	GOVI			784.08600	784.08600	789.73800	789.73800			0.00	0	
GOVI	On	03/02/2022	GOVI			792.63600	792.63600	798.34900	798.34900			0.00	0	
Total GOVI Future												0.00	0	97
GOVI	On	06/05/2021	GOVI	678.68	Call			943,500.00000	94.35000	888,230,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.68	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Call			943,400.00000	94.34000	888,130,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call			943,600.00000	94.36000	888,330,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.13	Call			621,040.00000	62.10400	565,150,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.13	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.14	Call			620,940.00000	62.09400	565,050,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.14	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Call			620,840.00000	62.08400	564,950,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call			613,280.00000	61.32800	556,760,000		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			613,180.00000	61.31800	556,660,000		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			613,380.00000	61.33800	556,860,000		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	792.75	Put			0.00000	0.00000	1,140,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Call			55,890.00000	5.58900	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Put			0.00000	0.00000	1,240,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Call			56,090.00000	5.60900	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Put			0.00000	0.00000	1,040,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Call			55,990.00000	5.59900	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	97
Total for GOVI												0.00	0	97
AL37	On	06/05/2021	Index Future			788.86400	788.86400	793.29200	793.29200			0.00	0	
AL37	On	05/08/2021	Index Future			797.23400	797.23400	801.71100	801.71100			0.00	0	
AL37	On	04/11/2021	Index Future			805.91000	805.91000	810.43700	810.43700			0.00	0	
AL37	On	03/02/2022	Index Future			814.69700	814.69700	819.27400	819.27400			0.00	0	
Total AL37 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 AL37										0.00	0	
AL7T On 06/05/2021 Index Future			888.06700	888.06700	894.36500	894.36500				0.00	0	
AL7T On 05/08/2021 Index Future			897.48900	897.48900	903.85700	903.85700				0.00	0	
AL7T On 04/11/2021 Index Future			907.25600	907.25600	913.69500	913.69500				0.00	0	
AL7T On 03/02/2022 Index Future			917.14800	917.14800	923.65800	923.65800				0.00	0	
Total AL7T Future										0.00	0	
Total For AL7T										0.00	0	
ALBI On 06/05/2021 Index Future			776.63700	776.63700	782.25900	782.25900				0.00	0	30
ALBI On 05/08/2021 Index Future			784.87700	784.87700	790.56100	790.56100				0.00	0	
ALBI On 04/11/2021 Index Future			793.41800	793.41800	799.16600	799.16600				0.00	0	
ALBI On 03/02/2022 Index Future			802.06900	802.06900	807.88000	807.88000				0.00	0	
Total ALBI Future										0.00	0	30
Total For ALBI										0.00	0	30
IGOV On 06/05/2021 Index Future			282.00400	282.00400	282.12800	282.12800				0.00	0	97
IGOV On 05/08/2021 Index Future			285.06400	285.06400	285.19100	285.19100				0.00	0	
IGOV On 04/11/2021 Index Future			288.23500	288.23500	288.36400	288.36400				0.00	0	
IGOV On 03/02/2022 Index Future			291.44500	291.44500	291.57500	291.57500				0.00	0	
Total IGOV Future										0.00	0	97
Total For IGOV										0.00	0	97
Total for Index										0.00	0	1,28
JIBAR f On 17/02/2021 Jibar Future			3.64200	96.35800	3.64500	96.35500				0.00	0	
JIBAR f On 17/03/2021 Jibar Future			3.71500	96.28500	3.71500	96.28500				0.00	0	
JIBAR f On 21/04/2021 Jibar Future			3.72000	96.28000	3.72000	96.28000				0.00	0	
JIBAR f On 19/05/2021 Jibar Future			3.73000	96.27000	3.73000	96.27000				0.00	0	
JIBAR f On 15/06/2021 Jibar Future			3.74500	96.25500	3.74500	96.25500				0.00	0	
JIBAR f On 21/07/2021 Jibar Future			3.78000	96.22000	3.78000	96.22000				0.00	0	
JIBAR f On 15/09/2021 Jibar Future			3.90000	96.10000	3.87000	96.13000				0.00	0	30,00
JIBAR f On 15/12/2021 Jibar Future			4.23000	95.77000	4.13500	95.86500				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.42000	95.58000	4.30000	95.70000				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.65500	95.34500	4.52500	95.47500				0.00	0	20,00
JIBAR f On 21/09/2022 Jibar Future			4.82500	95.17500	4.68500	95.31500				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			5.01500	94.98500	4.86500	95.13500				0.00	0	
Total Jibar Future										0.00	0	50,00
Total For JIBAR FUTURE										0.00	0	50,00
Total for Jibar										0.00	0	50,00
5Y STN On 21/12/2021 Interest Rate Swap			90.75000	90.75000	90.74000	90.74000				0.00	0	5
Total 5Y STND Future										0.00	0	5
Total For 5Y STND										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	Opt Intere
Total for Interest Rate Swap										0.00	0	5
Total for Derivatives :										670,495,425.23	8,370	1,193,77
AA06 On 15/04/2021 Spot Bond					0.00000	100.44085				0.00	0	
Total AA06 SPOT										0.00	0	
Total For AA06										0.00	0	
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AA06/JIBAR SPOT										0.00	0	
Total For AA06/JIBAR										0.00	0	
AA07 On 15/04/2021 Spot Bond			5.52500	103.92697	5.52500	103.88016				0.00	0	180,000,00
Total AA07 SPOT										0.00	0	180,000,00
Total For AA07										0.00	0	180,000,00
ABCPI3 On 07/12/2023 Spot Bond			3.49100	302.76307	3.49100	302.67672				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.94258				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.41528				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	101.40795	9.65000	101.32921				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	99.84777				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.98352				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.55992				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.18825				0.00	0	
Total ABFN16 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 ABFN16										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.44501				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	100.70404				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.19864				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.34030				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.61877				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.23347				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.14740				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.78071				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.69566				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.65999				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2021 Spot Bond					0.00000	100.05166				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.56061				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.56985				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.54515				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.67284				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	99.99892				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.50230				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.33747				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	101.24538				0.00	0	600,000,0€
Total ABFN39 SPOT										0.00	0	600,000,0€
Total For ABFN39										0.00	0	600,000,0€
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.54094				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.60020				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.83925				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.48243				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.49610				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.50590				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.79967				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	99.94367				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	99.94057				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.53288				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	99.99963				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	101.21161				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.04000	4.04000	4.04000	147.38699				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	77.48388	100.00000	76.96774				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.84000	6.84000	6.84000	141.50831				0.00	0	7,450,000,00
Total ABKI04 SPOT										0.00	0	7,450,000,00
Total For ABKI04										0.00	0	7,450,000,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	20.23165	100.00000	20.09613				0.00	0	
Total ABKI04/I2025 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 ABK104/I2025										0.00	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	100.66596				0.00	0	
Total ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN05 On 18/04/2021 Spot Bond			2.78100	217.28754	2.78100	217.23809				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.44000	2.44000	2.44000	148.52154				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.95000	3.95000	3.95000	192.14001				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.52500	4.52500	4.52500	217.56631				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.36500	6.36500	6.36500	102.40324				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			6.86000	6.86000	6.86000	118.97540				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			5.02500	5.02500	5.02500	102.80885				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.55500	104.11731	4.55500	104.07857				0.00	0	420,000,00
Total ABS11 SPOT										0.00	0	420,000,00
Total For ABS11										0.00	0	420,000,00
ABS13 On 14/05/2022 Spot Bond			4.86500	108.30634	4.86500	108.26321				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			4.89500	110.68460	4.89500	110.64025				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.42500	118.87006	6.42500	118.80779				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.63500	118.53772	7.63500	118.46414				0.00	0	1,500,000,00
Total ABS17 SPOT										0.00	0	1,500,000,00
Total For ABS17										0.00	0	1,500,000,00
ABS18 On 26/09/2023 Spot Bond			5.33500	114.79892	5.33500	114.74884				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			6.97000	112.28133	6.97000	112.21760				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.72173	100.00000	13.62982				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.84100	1.84100	1.84100	315.82620			1,104,600,000,000.00		600,000,000	300,000,00
Total ABSI2 SPOT									1,104,600,000,000.00		600,000,000	300,000,00
Total For ABSI2									1,104,600,000,000.00		600,000,000	300,000,00
ABSI4 On 31/01/2022 Spot Bond			1.16000	169.91369	1.16000	169.89741				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			9.73500	9.73500	9.73500	104.56657				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.04133				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.00864				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.96799				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.97292				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL185 On 20/09/2022 Spot Bond					0.00000	100.48115				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.00561				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.00561				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.03344				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.03344				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	162.70129				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	164.08705				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.95329				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.94672				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.92218				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	101.37421				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.33208				0.00	0	
Total AECI02 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 AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	99.96038				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	99.95998				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	99.88899				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.45874				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	98.24976				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.34945				0.00	3,000,000,000	1,500,000,000
Total AGT01 SPOT										0.00	3,000,000,000	1,500,000,000
Total For AGT01										0.00	3,000,000,000	1,500,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	101.38770				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	102.11507				0.00	0	200,000,000
Total AGT03 SPOT										0.00	0	200,000,000
Total For AGT03										0.00	0	200,000,000
AGT04 On 27/10/2025 Spot Bond					0.00000	102.04378				0.00	0	500,000,000
Total AGT04 SPOT										0.00	0	500,000,000
Total For AGT04										0.00	0	500,000,000
AHF2A On 18/07/2021 Spot Bond					0.00000	100.47349				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.47349				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.55167				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.46048				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.45614				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.50395				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.55173				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.70782				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.75543				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.16494				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	99.95890				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			6.05500	108.72855	6.05500	108.67539				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	99.95649				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	99.95329				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5D On 21/08/2023 Spot Bond					0.00000	100.37387				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.24864				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.43032				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	99.95642				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	99.95321				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	99.93080				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	99.95966				0.00	300,000,000	150,000,000
Total AHF7A1 SPOT										0.00	300,000,000	150,000,000
Total For AHF7A1										0.00	300,000,000	150,000,000
AHF7B On 21/08/2025 Spot Bond					0.00000	99.95483				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	99.95161				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	99.92446				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.93500	113.13250	6.93500	113.06895				0.00	0	490,000,000
Total AIR02 SPOT										0.00	0	490,000,000
Total For AIR02										0.00	0	490,000,000
AIR04 On 29/05/2024 Spot Bond			6.05500	111.49332	6.05500	111.43822				0.00	0	
Total AIR04 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 AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.07000	96.21075	11.07000	96.12488				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.22000	169.39709	6.22000	169.31158				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.55380				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.37794				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.07353				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.28521				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.63010				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.22995				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	99.91357				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	100.92147				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.16086				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.87500	232.49725	4.87500	232.40497				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			4.89000	209.88972	4.89000	209.80615				3,846,474,000,000.00	786,600,000	393,300,00
Total ASN037 SPOT										3,846,474,000,000.00	786,600,000	393,300,00
Total For ASN037										3,846,474,000,000.00	786,600,000	393,300,00
ASN11: On 07/03/2021 Spot Bond					0.00000	101.12714				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN135 SPOT										0.00	0	
Total For ASN135										0.00	0	
ASN13: On 31/01/2022 Spot Bond			2.14000	168.38062	2.14000	168.35092				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN140 SPOT										0.00	0	
Total For ASN140										0.00	0	
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN14: On 20/06/2021 Spot Bond					0.00000	98.26640				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.23726				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.24552				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			2.18500	168.31073	2.18500	168.28042				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	55.13447				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN15: On 02/06/2021 Spot Bond					0.00000	101.26146				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.84000	181.76033	4.84000	181.68871				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16: On 08/08/2021 Spot Bond					0.00000	100.17905				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.00009				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	
ASN16: On 20/06/2021 Spot Bond					0.00000	101.17821				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.11852				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.83375				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.98000	104.29978	4.98000	104.25726				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.86985				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.88328				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.96797				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	99.90770				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	99.89463				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	99.85347				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25: On 29/05/2021 Spot Bond					0.00000	99.86688				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	101.11526				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.87175				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.06093				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	99.95551				0.00	200,000,000	50,000,000
Total ASN279 SPOT										0.00	200,000,000	50,000,000
Total For ASN279										0.00	200,000,000	50,000,000
ASN28 On 21/08/2023 Spot Bond					0.00000	99.95665				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	101.07734				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.83043				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.94347				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.21326				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.34600	4.34600	4.34600	101.32986				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.07600	5.07600	5.07600	91.82560				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.89239				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN32: On 20/06/2024 Spot Bond					0.00000	101.02195				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.16030				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.89926				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.09000	102.80813	5.09000	102.76530				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.95980				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.86980				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.92852				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.91889				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.91889				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	99.85333				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.10697				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.90086				0.00	0	
Total ASN373 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 ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.93522				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	100.32871				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	101.00499				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	101.00499				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.09231				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.90905				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	99.96041				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.95897				0.00	200,000,000	50,000,000
Total ASN399 SPOT										0.00	200,000,000	50,000,000
Total For ASN399										0.00	200,000,000	50,000,000
ASN40 On 20/12/2024 Spot Bond					0.00000	100.90250				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	101.06605				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2021 Spot Bond					0.00000	101.07655				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	105.28628				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN440 On 17/06/2021 Spot Bond					0.00000	100.86696				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN440 On 17/06/2021 Spot Bond					0.00000	100.86696				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN440 On 22/06/2023 Spot Bond					0.00000	100.83134				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.85859				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	101.14784				0.00	0	100,000,00
Total ASN453 SPOT										0.00	0	100,000,00
Total For ASN453										0.00	0	100,000,00
ASN450 On 20/03/2023 Spot Bond					0.00000	101.58035				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN450 On 21/12/2026 Spot Bond					0.00000	103.79829				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.45256				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.45691				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN460 On 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	99.75910				0.00	0	400,000,00
Total ASN462 SPOT										0.00	0	400,000,00
Total For ASN462										0.00	0	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
ASN46: On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	104.02672				0.00	0	400,000,00
Total ASN463 SPOT										0.00	0	400,000,00
Total For ASN463										0.00	0	400,000,00
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	100.48303				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	99.73636				0.00	0	1,320,000,00
Total ASN470 SPOT										0.00	0	1,320,000,00
Total For ASN470										0.00	0	1,320,000,00
ASN47: On 31/07/2023 Spot Bond					0.00000	100.28735				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.33715				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 31/03/2024 Spot Bond			9.96500	9.96500	9.96500	103.86044				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47: On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	99.76940				0.00	0	400,000,00
Total ASN474 SPOT										0.00	0	400,000,00
Total For ASN474										0.00	0	400,000,00
ASN47: On 11/08/2021 Spot Bond					0.00000	100.11380				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.93178				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.11516				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/05/2021 Spot Bond					0.00000	99.92771				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	99.19900				0.00	0	
Total ASN485 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 ASN485										0.00	0	
ASN48 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	99.75107				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	100.92851				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49 On 02/09/2021 Spot Bond					0.00000	100.98270				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49 On 07/09/2021 Spot Bond					0.00000	100.97249				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49 On 30/09/2021 Spot Bond					0.00000	100.65424				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49 On 08/09/2021 Spot Bond					0.00000	100.87250				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49 On 10/03/2021 Spot Bond					0.00000	100.85323				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.88765				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.88765				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN49 On 16/03/2021 Spot Bond					0.00000	100.76515				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN50 On 18/03/2021 Spot Bond					0.00000	100.76004				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN50 On 31/03/2021 Spot Bond					0.00000	100.61907				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN505 On 28/09/2025 Spot Bond					0.00000	100.90400				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			9.00000	101.53532	9.00000	101.47945				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			8.18000	101.39725	8.18000	101.34466				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			8.36000	101.42759	8.36000	101.37425				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.36000	101.42759	8.36000	101.37425				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 30/03/2021 Spot Bond					0.00000	100.63845				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN514 On 08/04/2021 Spot Bond					0.00000	100.53087				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN517 On 14/04/2021 Spot Bond					0.00000	100.43726				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN518 On 31/07/2022 Spot Bond			9.10000	100.54229	9.10000	100.46817				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	100.65580	11.05000	100.56612				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.00000	100.65289	11.00000	100.56361				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN53: On 13/05/2021 Spot Bond					0.00000	100.04765				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	100.62388	10.50000	100.53858				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 18/02/2021 Spot Bond			4.58000	4.58000	4.58000	4.58000				0.00	0	
Total ASN533 SPOT										0.00	0	
Total For ASN533										0.00	0	
ASN53: On 22/02/2021 Spot Bond			4.20000	4.20000	4.20000	101.04712				0.00	0	
Total ASN534 SPOT										0.00	0	
Total For ASN534										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	100.62388	10.50000	100.53858				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.79320				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.28014				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	99.81907				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 02/03/2021 Spot Bond			4.36700	4.36700	4.36700	100.94519				0.00	0	
Total ASN544 SPOT										0.00	0	
Total For ASN544										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	100.62968	10.60000	100.54358				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN54: On 09/03/2021 Spot Bond			4.37000	4.37000	4.37000	100.86203				0.00	0	
Total ASN546 SPOT										0.00	0	
Total For ASN546										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	102.15510	10.47000	100.53706				0.00	0	
Total ASN557 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 ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			10.55000	100.57602	10.55000	100.48941				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	100.23511				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 10/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.14291				0.00	0	
Total ASN561 SPOT										0.00	0	
Total For ASN561										0.00	0	
ASN561 On 10/05/2021 Spot Bond					0.00000	100.12521				0.00	0	
Total ASN562 SPOT										0.00	0	
Total For ASN562										0.00	0	
ASN562 On 10/05/2021 Spot Bond					0.00000	100.12521				0.00	0	
Total ASN563 SPOT										0.00	0	
Total For ASN563										0.00	0	
ASN563 On 17/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.09094				0.00	0	
Total ASN565 SPOT										0.00	0	
Total For ASN565										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.45500	107.85380	5.45500	107.80571				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.85748	9.30000	103.77927				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.44944				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.57142				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	99.95795				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	101.14319				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.70179				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			5.88500	102.86004	5.88500	102.81088				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.09833				0.00	1,100,000,000	1,300,000,000
Total BAW34 SPOT										0.00	1,100,000,000	1,300,000,000
Total For BAW34										0.00	1,100,000,000	1,300,000,000
BAW35 On 18/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		283,000,000,000,000.00		92,830,000,000	32,400,000,000	
Total BAW35 SPOT								13,000,000,000,000.00		92,830,000,000	32,400,000,000	
Total For BAW35								13,000,000,000,000.00		92,830,000,000	32,400,000,000	
BAW36 On 18/02/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		962,800,000,000,000.00		219,628,000,000	71,400,000,000	
Total BAW36 SPOT								12,800,000,000,000.00		219,628,000,000	71,400,000,000	
Total For BAW36								12,800,000,000,000.00		219,628,000,000	71,400,000,000	
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.37448				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.12352				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	101.11003				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.25500	8.25500	8.25500	107.13918				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.02175				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.28600				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA72 On 31/03/2026 Spot Bond			10.34500	10.34500	10.34500	111.86888				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.92955				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.01175				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.74069				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.74080				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.71916				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.15749				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.15749				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.75459				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.19148				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.15699				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.19089				0.00	0	
Total BAYA83 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 BAYA83										0.00	0	
BAYA8 On 31/01/2023 Spot Bond					0.00000	101.12279				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA8 On 31/12/2023 Spot Bond					0.00000	101.19073				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYB1 On 30/06/2021 Spot Bond					0.00000	101.32721				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.36024				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.36024				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.36024				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	101.39438				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1 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	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.36089				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.72923				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	101.42876				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.16094				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.29000	7.29000	7.29000	107.31684				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.22520				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.59568				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.65949				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.15190				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.05500	106.47369	7.05500	112.30398				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.52236				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	100.78538				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.95500	104.77751	6.95500	104.71846			1,391,000,000,000.00	200,000,000	100,000,000	
Total BGL11 SPOT									1,391,000,000,000.00	200,000,000	100,000,000	
Total For BGL11									1,391,000,000,000.00	200,000,000	100,000,000	
BGL12 On 20/08/2021 Spot Bond					0.00000	101.33605				0.00	0	822,163,900
Total BGL12 SPOT										0.00	0	822,163,900
Total For BGL12										0.00	0	822,163,900
BGL13 On 20/08/2021 Spot Bond			6.05500	102.81692	6.05500	102.74232				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL14 On 03/11/2021 Spot Bond					0.00000	102.09281				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	103.64298				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	99.88280				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.17358				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.71448				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.52118				0.00	0	430,000,0€
Total BGL19 SPOT										0.00	0	430,000,0€
Total For BGL19										0.00	0	430,000,0€
BGT01 On 12/09/2022 Spot Bond					0.00000	105.94189				0.00	0	1,000,000,0€
Total BGT01 SPOT										0.00	0	1,000,000,0€
Total For BGT01										0.00	0	1,000,000,0€
BID08 On 30/06/2022 Spot Bond					0.00000	101.09690				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.14666				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.33279				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.79500	112.07871	5.79500	112.02565				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.92575				0.00	0	
Total BID12 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 BID12									0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.18605			0.00	0	
Total BID13 SPOT									0.00	0	
Total For BID13									0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.72083			0.00	0	
Total BID14 SPOT									0.00	0	
Total For BID14									0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.37279			0.00	0	500,000,00
Total BID15 SPOT									0.00	0	500,000,00
Total For BID15									0.00	0	500,000,00
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.37350			0.00	0	
Total BNPP01 SPOT									0.00	0	
Total For BNPP01									0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.67186			0.00	0	
Total BNPP02 SPOT									0.00	0	
Total For BNPP02									0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.45000			0.00	0	
Total BNPP04 SPOT									0.00	0	
Total For BNPP04									0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.43100			0.00	0	
Total BNPP05 SPOT									0.00	0	
Total For BNPP05									0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	64.79400			0.00	0	
Total BNPP06 SPOT									0.00	0	
Total For BNPP06									0.00	0	
BNPP0 On 11/08/2021 Spot Bond					0.00000	100.09962			0.00	0	
Total BNPP08 SPOT									0.00	0	
Total For BNPP08									0.00	0	
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.80719			0.00	0	
Total BPPF08 SPOT									0.00	0	
Total For BPPF08									0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.38319			0.00	0	
Total BPPF11 SPOT									0.00	0	
Total For BPPF11									0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.70725			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF13 On 19/11/2022 Spot Bond					0.00000	100.01660				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF19 On 19/11/2024 Spot Bond					0.00000	100.16746				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF20 On 26/02/2023 Spot Bond					0.00000	98.64396				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF21 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF22 On 16/07/2023 Spot Bond					0.00000	100.49605				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF23 On 03/08/2021 Spot Bond					0.00000	100.22710				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF24 On 03/08/2022 Spot Bond					0.00000	100.24446				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF25 On 12/10/2021 Spot Bond					0.00000	100.51394				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF26 On 12/10/2023 Spot Bond					0.00000	100.55322				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF27 On 03/11/2021 Spot Bond					0.00000	100.21709				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF28 On 03/11/2022 Spot Bond					0.00000	100.22707				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.23574				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.85349				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.14953				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	
CBL26 On 06/05/2021 Spot Bond			4.65500	104.58135	4.65500	104.54172				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.10319				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.05818				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			6.78500	114.37141	6.78500	114.30852				0.00	0	750,000,00
Total CCT01 SPOT										0.00	0	750,000,00
Total For CCT01										0.00	0	750,000,00
CCT02 On 12/06/2024 Spot Bond			7.13500	115.24931	7.13500	115.18273				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			7.66500	116.91600	7.66500	116.84315				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.08500	106.17330	9.08500	103.89700				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.36132				0.00	0	
Total CGR42 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 CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.23074				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.35813				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	99.80099				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.78610				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.54775				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.58138				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	101.34944				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	158.74948	3.14000	158.62989				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.11000	2.11000	2.11000	161.42577				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	114.63121	4.77000	112.29100				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	103.47200				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN347 On 20/12/2023 Spot Bond					0.00000	100.57373				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.82500	114.67394	6.82500	114.61017				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN366 On 20/03/2024 Spot Bond			8.70700	116.84463	8.70700	126.61600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN368 On 06/08/2023 Spot Bond					0.00000	100.23463				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.40811				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN372 On 20/03/2024 Spot Bond					0.00000	107.09626				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN374 On 20/03/2021 Spot Bond			5.65000	104.51935	5.65000	104.47102				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN378 On 20/03/2024 Spot Bond			10.98000	103.40370	10.98000	103.31214				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	119.49400				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN382 On 20/03/2021 Spot Bond					0.00000	100.83325				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	122.53426	6.50000	122.00800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN38 ^t On 20/09/2024 Spot Bond					0.00000	106.42100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN38 ^t On 20/03/2021 Spot Bond					0.00000	100.93518				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN39 ^v On 20/09/2022 Spot Bond					0.00000	100.94345				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 ^t On 14/11/2022 Spot Bond					0.00000	100.06553				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 ^t On 14/11/2022 Spot Bond					0.00000	100.06499				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN44 ^t On 20/03/2021 Spot Bond					0.00000	168.03000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN44 ^t On 24/05/2021 Spot Bond			5.55000	104.23027	5.55000	104.18339				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN45 ^v On 31/01/2022 Spot Bond			2.11000	168.42724	2.11000	168.39794				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45 ^v On 31/01/2025 Spot Bond			5.14000	134.33068	5.14000	134.27419				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 ^v On 31/01/2025 Spot Bond			5.58000	132.16542	5.58000	132.10515				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45 ^t On 20/12/2021 Spot Bond					0.00000	103.44900				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN45 ^v On 17/11/2021 Spot Bond					0.00000	100.03036				0.00	0	
Total CLN457 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 CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.10753				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	100.26145				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.25500	108.29264	6.25500	108.23738				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	101.54666				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.04113				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	101.34153				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	99.99981				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 23/06/2021 Spot Bond					0.00000	99.36600				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	60.07069	100.00000	59.66835				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	
CLN482 On 20/05/2021 Spot Bond					0.00000	100.07636				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN485 On 20/05/2021 Spot Bond					0.00000	100.19594				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond					0.00000	101.77404				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			5.75000	105.08103	5.75000	105.03195				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 23/06/2021 Spot Bond			10.16000	103.29273	10.16000	104.45900				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			6.05500	104.80583	6.05500	104.75404				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.33446				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	101.10544				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	99.84135				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.45500	110.97039	6.45500	115.93551				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	103.54850				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 20/05/2021 Spot Bond					0.00000	99.95579				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN499 On 11/10/2022 Spot Bond					0.00000	100.65023				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN502 On 11/10/2024 Spot Bond					0.00000	100.68722				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.02074				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.20288				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.37954				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.25573				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	95.28773				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	104.38972	9.96000	104.30566				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	103.13402	10.01000	103.05102				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	99.90353				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	101.40077	9.60000	102.46861				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	101.03441				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	99.85697				0.00	0	
Total CLN522 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 CLN522										0.00	0	
CLN522 On 13/05/2021 Spot Bond					0.00000	100.06410				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	104.21087	9.20000	104.13322				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2021 Spot Bond					0.00000	100.37178				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.89361				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.45158				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.84256				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	100.33416				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2021 Spot Bond					0.00000	100.96675				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN530 On 12/03/2023 Spot Bond					0.00000	101.03441				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.02531				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.52997				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.51500	107.60665	8.51500	107.53231				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.14912				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.39069				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.60378				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	137.40100				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	99.85075				0.00	0	14,273,495.00
Total CLN542 SPOT										0.00	0	14,273,495.00
Total For CLN542										0.00	0	14,273,495.00
CLN542 On 17/01/2024 Spot Bond					0.00000	100.59077				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			7.98500	108.94095	7.98500	108.87106				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.03500	111.03170	8.03500	110.95923				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.12500	110.68338	8.12500	110.61036				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	307.20349				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
CLN555 On 15/11/2023 Spot Bond					0.00000	100.06532				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.10940				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	99.92491				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.66881				0.00	0	4,000,000.00
Total CLN558 SPOT										0.00	0	4,000,000.00
Total For CLN558										0.00	0	4,000,000.00
CLN559 On 17/01/2024 Spot Bond					0.00000	100.66881				0.00	0	4,000,000.00
Total CLN559 SPOT										0.00	0	4,000,000.00
Total For CLN559										0.00	0	4,000,000.00
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	118.72300				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.13052				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	102.68396	10.19000	102.63691				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			7.98500	111.25140	7.98500	111.17925				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.17580				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	99.96002				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	103.02516				0.00	0	
Total CLN566 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 CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.20203				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.12295				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	100.07199				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	100.21214				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			8.21500	109.57744	8.21500	109.50435				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.11509				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	100.36962				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	100.12360				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.03196				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.12332				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.50808				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.76564				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN587 On 10/05/2024 Spot Bond					0.00000	100.14225				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	99.86019				0.00	0	27,500,000.00
Total CLN582 SPOT										0.00	0	27,500,000.00
Total For CLN582										0.00	0	27,500,000.00
CLN583 On 16/09/2025 Spot Bond					0.00000	101.18922				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond					0.00000	100.46048				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond					0.00000	99.86418				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.73364				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	101.11077				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.94267				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.97887				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.16654				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.97425				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN592 On 05/12/2026 Spot Bond			3.56000	139.48556	3.56000	112.18591				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	99.92627				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2022 Spot Bond					0.00000	100.79449				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	99.92627				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	102.17584				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.72185				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	101.00989				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.97887				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.97887				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	100.19200				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.33156				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.20248				0.00	0	
Total CLN604 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 CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.10384				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	100.70530				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.52566				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	99.95677				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	102.91977	9.32000	102.84254				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.37415				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	100.70042				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.12714				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	99.95844				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	101.16519				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.79400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	96.11200				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.70394				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.08250				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	101.13195				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.32457				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.32344				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	100.29957				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	91.72800				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.39747				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.11500	105.84654	6.11500	105.79372				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.00003				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN627 On 31/07/2034 Spot Bond					0.00000	89.35930				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			11.69500	63.09508	11.69500	84.10100				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2021 Spot Bond					0.00000	99.96025				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			8.68500	103.05574	8.68500	102.98316				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.00003				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/05/2021 Spot Bond					0.00000	99.95969				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.78789				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	100.15494				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	101.51130				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	99.95880				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.00003				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2022 Spot Bond					0.00000	99.99982				0.00	0	
Total CLN638 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 CLN638									0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.10099			0.00	0	
Total CLN639 SPOT									0.00	0	
Total For CLN639									0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.00004			0.00	0	
Total CLN640 SPOT									0.00	0	
Total For CLN640									0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.46312			0.00	0	
Total CLN643 SPOT									0.00	0	
Total For CLN643									0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	99.95855			0.00	0	
Total CLN644 SPOT									0.00	0	
Total For CLN644									0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.95994			0.00	0	200,000,00
Total CLN645 SPOT									0.00	0	200,000,00
Total For CLN645									0.00	0	200,000,00
CLN646 On 29/01/2022 Spot Bond					0.00000	100.33137			0.00	0	
Total CLN646 SPOT									0.00	0	
Total For CLN646									0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	103.53074			0.00	0	900,000,00
Total CLN647 SPOT									0.00	0	900,000,00
Total For CLN647									0.00	0	900,000,00
CLN648 On 19/08/2025 Spot Bond					0.00000	100.00003			0.00	0	900,000,00
Total CLN648 SPOT									0.00	0	900,000,00
Total For CLN648									0.00	0	900,000,00
CLN649 On 31/05/2026 Spot Bond					0.00000	101.19831			0.00	0	900,000,00
Total CLN649 SPOT									0.00	0	900,000,00
Total For CLN649									0.00	0	900,000,00
CLN650 On 19/08/2025 Spot Bond					0.00000	100.00003			0.00	0	
Total CLN650 SPOT									0.00	0	
Total For CLN650									0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	99.99992			0.00	0	
Total CLN651 SPOT									0.00	0	
Total For CLN651									0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.00003			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 18/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN653 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	99.75100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.14785				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.80486				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.71683				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.97950				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN659 On 20/12/2023 Spot Bond					0.00000	101.01709				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN660 On 20/06/2023 Spot Bond					0.00000	99.38900				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	97.12400				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	109.39600				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN664 On 20/12/2023 Spot Bond					0.00000	132.53100				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.68700				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.86577				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.00004				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	105.47924				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	103.00774				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.32138				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	100.00004				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	101.07510				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.14545	139.37775	4.14545	113.12024				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.14545	139.37775	4.14545	113.12097				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN675 On 18/06/2021 Spot Bond					0.00000	101.47200				0.00	0	
Total CLN675 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 CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	100.00004				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.00004				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	102.06033				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.94337				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.57750				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	100.00004				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	101.03611				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.90090				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.92708				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.11200				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	101.07592				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	101.10686				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.10664				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.96790				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.76690				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.96798				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.03959				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	91.44782				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN694 On 07/07/2021 Spot Bond					0.00000	100.79236				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN695 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	91.11352				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN696 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	83.55971				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	81.98517				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	103.87056				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN70(On 28/02/2023 Spot Bond					0.00000	101.08103				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70(On 11/11/2022 Spot Bond					0.00000	100.11116				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN70(On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.58898				0.00	0	400,000,00
Total CLN702 SPOT										0.00	0	400,000,00
Total For CLN702										0.00	0	400,000,00
CLN70(On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	79.02224				0.00	0	400,000,00
Total CLN703 SPOT										0.00	0	400,000,00
Total For CLN703										0.00	0	400,000,00
CLN70(On 12/02/2025 Spot Bond					0.00000	100.63591				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN70(On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	84.14614				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN70(On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	85.52764				0.00	0	400,000,00
Total CLN706 SPOT										0.00	0	400,000,00
Total For CLN706										0.00	0	400,000,00
CLN70(On 19/08/2025 Spot Bond					0.00000	100.00004				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN70(On 11/09/2026 Spot Bond					0.00000	101.03392				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN70(On 26/08/2025 Spot Bond					0.00000	100.94486				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN71(On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	80.59951				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	80.84927				0.00	0	
Total CLN711 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 CLN711										0.00	0	
CLN711 On 11/03/2021 Spot Bond					0.00000	101.92224				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.09516				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.95140				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.95140				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.95140				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	79.61220				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 20/06/2021 Spot Bond					0.00000	100.59649				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.92877				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	78.58340				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	78.91400				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	101.04093				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	79.64277				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.87128				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.87128				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.87128				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.88763				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.88763				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.88763				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	82.21224				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	83.28213				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	83.94089				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	100.16152				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN735 On 12/09/2022 Spot Bond					0.00000	100.12470				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.29000	107.38019	7.29000	107.31684				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.03000				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.45500	112.42635	7.45500	112.35856				0.00	0	13,000,000.00
Total COJ05 SPOT										0.00	0	13,000,000.00
Total For COJ05										0.00	0	13,000,000.00
COJ07 On 23/03/2021 Spot Bond			5.23000	104.95389	5.23000	104.90897				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.13500	111.54234	9.13500	111.46025				0.00	0	440,000.00
Total COJ08 SPOT										0.00	0	440,000.00
Total For COJ08										0.00	0	440,000.00
COJG0 On 09/06/2024 Spot Bond			6.23500	113.66386	6.23500	113.60636				0.00	0	69,100,000.00
Total COJG01 SPOT										0.00	0	69,100,000.00
Total For COJG01										0.00	0	69,100,000.00
COT01 On 03/04/2023 Spot Bond			6.89000	107.83176	6.89000	107.77158				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.54500	107.28455	9.54500	107.20213				0.00	0	100,000.00
Total COT02 SPOT										0.00	0	100,000.00
Total For COT02										0.00	0	100,000.00
COT03 On 05/06/2028 Spot Bond			9.63500	101.12480	9.63500	101.04640				0.00	0	8,200,000.00
Total COT03 SPOT										0.00	0	8,200,000.00
Total For COT03										0.00	0	8,200,000.00
CPV01 On 30/06/2029 Spot Bond			9.25500	9.25500	9.25500	108.05107				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	99.94229				0.00	0	
Total CS003 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 CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.96792				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.97477				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.77484				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	99.70939				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.38770				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	101.11983				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.94388				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.86367				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	101.11403				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	102.24821				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	99.95958				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	100.99189				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.38500	8.38500	8.38500	109.13616				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.46259				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	99.95609				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			6.00500	102.55775	6.00500	102.50810				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.37000	106.62591	6.37000	106.57142			5,530,434,000.00		868,200	2,679,500
Total DV23 SPOT									5,530,434,000.00		868,200	2,679,500
Total For DV23									5,530,434,000.00		868,200	2,679,500
DV23/R On 27/02/2023 Spot Bond			100.00000	27.47340	100.00000	27.29237				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	27.47340	100.00000	27.29237				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			5.92500	110.28168	5.92500	110.22833				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	100.10461	9.69000	100.02615				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.10461	9.69000	100.02615				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.06000	95.10173	11.06000	95.01693				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	100.10893	10.10000	100.02722				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.10893	10.10000	100.02722				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	99.85962				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.47283				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	98.78228				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22i On 24/10/2022 Spot Bond					0.00000	100.58294				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.58461				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.21321				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.49169				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.07676				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	99.88040				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2i On 31/05/2024 Spot Bond					0.00000	96.80585				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2i On 31/05/2026 Spot Bond					0.00000	100.30852				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.24848				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB21 On 31/01/2025 Spot Bond					0.00000	95.15601				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB21 On 31/01/2027 Spot Bond					0.00000	100.26253				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	99.95289				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	99.95041				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.68000	104.60404	4.68000	104.56462				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.46000	108.67160	5.46000	108.62310				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.36500	114.23072	6.36500	114.17142				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.13500	105.80969	5.13500	105.76526				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.98000	92.53938	4.98000	92.50165				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	131.73189	2.25000	131.70746				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.11000	139.82041	4.11000	139.77327				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.12300	125.73364	4.12300	125.69112				0.00	0	
Total EL29 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 EL29									0.00	0	
EL30 On 29/07/2030 Spot Bond			4.16500	121.69591	4.16500	121.65434			0.00	0	
Total EL30 SPOT									0.00	0	
Total For EL30									0.00	0	
EL31 On 02/06/2031 Spot Bond			4.78500	107.29518	4.78500	107.25338		191,400,000,000.00	40,000,000	40,000,00	
Total EL31 SPOT								191,400,000,000.00	40,000,000	40,000,00	
Total For EL31								191,400,000,000.00	40,000,000	40,000,00	
EL36 On 31/01/2036 Spot Bond			4.95000	94.53776	4.95000	94.49943		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	131.73189	2.25000	131.70746		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	144.13385		0.00	0		
Total ELN001 SPOT								0.00	0		
Total For ELN001								0.00	0		
ELN002 On 07/06/2024 Spot Bond					0.00000	141.83408		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		
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000		0.00	0		
Total ELN005 SPOT								0.00	0		
Total For ELN005								0.00	0		
ELN006 On 09/06/2025 Spot Bond					0.00000	109.26113		0.00	0		
Total ELN006 SPOT								0.00	0		
Total For ELN006								0.00	0		
ELN007 On 17/06/2025 Spot Bond					0.00000	108.32927		0.00	0		
Total ELN007 SPOT								0.00	0		
Total For ELN007								0.00	0		
ELN008 On 17/06/2021 Spot Bond					0.00000	108.72683		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	107.08807				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	99.46188				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 22/04/2022 Spot Bond					0.00000	100.87656				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN011 On 23/12/2021 Spot Bond					0.00000	99.80865				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.43500	105.09397	5.43500	105.04716				0.00	0	20,000,000.00
Total EMM02 SPOT										0.00	0	20,000,000.00
Total For EMM02										0.00	0	20,000,000.00
EMM03 On 04/05/2024 Spot Bond			8.70500	106.71186	8.70500	106.63653				0.00	0	36,200,000.00
Total EMM03 SPOT										0.00	0	36,200,000.00
Total For EMM03										0.00	0	36,200,000.00
EMM04 On 16/05/2028 Spot Bond			10.66000	10.66000	10.66000	98.02891				0.00	0	18,750.00
Total EMM04 SPOT										0.00	0	18,750.00
Total For EMM04										0.00	0	18,750.00
EMM05 On 17/04/2029 Spot Bond			11.01000	11.01000	11.01000	102.54182				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			8.78500	106.87913	8.78500	104.56114				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			8.78500	8.78500	8.78500	105.92932				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.17000	11.17000	11.17000	79.84782				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM08 On 18/06/2030 Spot Bond			10.11000	10.11000	10.11000	103.78934				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.17000	11.17000	11.17000	98.03537				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	99.93835				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.17256				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	101.01588				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.04621				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.99739				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.97034				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.16259				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.21803				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC46 On 12/03/2021 Spot Bond					0.00000	100.86973				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.13491				0.00	0	
Total EPFC47 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 EPFC47										0.00	0	
EQT00: On 03/06/2022 Spot Bond					0.00000	101.08559				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	101.11753				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.47431				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	101.09711				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00: On 30/10/2023 Spot Bond					0.00000	100.27789				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B: On 17/05/2022 Spot Bond					0.00000	100.02773				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B: On 17/08/2022 Spot Bond					0.00000	100.02632				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C: On 17/05/2022 Spot Bond					0.00000	100.02992				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C: On 17/08/2022 Spot Bond					0.00000	100.02659				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	100.02796				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2: On 17/05/2022 Spot Bond					0.00000	100.02591				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	100.02522				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.02932				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.76500	108.36847	5.76500	108.31744			164,302,500,000.00	28,500,000	116,200,000	
Total ES23 SPOT									164,302,500,000.00	28,500,000	116,200,000	
Total For ES23									164,302,500,000.00	28,500,000	116,200,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.75762	10.00000	100.67617			0.00	0		
Total ES23/R2023 SPOT									0.00	0		
Total For ES23/R2023									0.00	0		
ES26 On 02/04/2026 Spot Bond			7.89500	102.88492	7.89500	102.81928			24,292,915,000.00	3,077,000	3,419,495,500	
Total ES26 SPOT									24,292,915,000.00	3,077,000	3,419,495,500	
Total For ES26									24,292,915,000.00	3,077,000	3,419,495,500	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.07116	7.85000	103.00577			0.00	0		
Total ES26/R186 SPOT									0.00	0		
Total For ES26/R186									0.00	0		
ES33 On 15/09/2033 Spot Bond			11.15500	78.92181	11.04500	79.45756			6,729,035,112,000.00	603,230,400	27,179,968,400	
Total ES33 SPOT									6,729,035,112,000.00	603,230,400	27,179,968,400	
Total For ES33									6,729,035,112,000.00	603,230,400	27,179,968,400	
ES33/R On 15/09/2033 Spot Bond			7.50000	103.30780	7.50000	103.24479			0.00	0		
Total ES33/R209 SPOT									0.00	0		
Total For ES33/R209									0.00	0		
ES42 On 25/04/2042 Spot Bond			11.62500	78.35122	11.62500	78.27829			3,510,559,350,000.00	301,983,600	3,506,121,400	
Total ES42 SPOT									3,510,559,350,000.00	301,983,600	3,506,121,400	
Total For ES42									3,510,559,350,000.00	301,983,600	3,506,121,400	
ES42/R On 25/04/2042 Spot Bond			8.50000	102.78229	8.50000	102.71180			0.00	0		
Total ES42/R214 SPOT									0.00	0		
Total For ES42/R214									0.00	0		
ESFR0 On 20/04/2021 Spot Bond					0.00000	100.44196			0.00	0		
Total ESFR03 SPOT									0.00	0		
Total For ESFR03									0.00	0		
EXX04 On 13/06/2022 Spot Bond					0.00000	101.09611			0.00	0		
Total EXX04 SPOT									0.00	0		
Total For EXX04									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EXX05 On 13/06/2024 Spot Bond					0.00000	100.03762				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.95978				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.38601				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.95883				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.05767				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.06033				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.32295				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.60424				0.00	2,500,000,000	2,500,000,000
Total FIFB19 SPOT										0.00	2,500,000,000	2,500,000,000
Total For FIFB19										0.00	2,500,000,000	2,500,000,000
FRB13 On 02/06/2021 Spot Bond					0.00000	101.48977				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.78500	5.78500	5.78500	103.31343				0.00	0	260,000,000
Total FRB14 SPOT										0.00	0	260,000,000
Total For FRB14										0.00	0	260,000,000
FRB17 On 08/01/2022 Spot Bond					0.00000	102.70791				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	101.15308				0.00	0	1,000,000,00
Total FRB18 SPOT										0.00	0	1,000,000,00
Total For FRB18										0.00	0	1,000,000,00
FRB19 On 14/04/2021 Spot Bond			6.72500	105.18413	6.72500	105.12657				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	101.07015				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	101.66069				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	105.24995				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.56296				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.10069				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	104.42832				0.00	0	1,188,000,00
Total FRB25 SPOT										0.00	0	1,188,000,00
Total For FRB25										0.00	0	1,188,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.29142				0.00	0	6,275,000,00
Total FRB26 SPOT										0.00	0	6,275,000,00
Total For FRB26										0.00	0	6,275,000,00
FRB27 On 03/06/2026 Spot Bond			8.48500	109.37555	8.48500	109.30067				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.84270				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB122 On 31/01/2022 Spot Bond			1.16500	169.90580	1.16500	169.88945				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.33100	2.33100	2.33100	311.84874				0.00	0	300,000,00
Total FRBI23 SPOT										0.00	0	300,000,00
Total For FRBI23										0.00	0	300,000,00
FRBI25 On 31/01/2025 Spot Bond			2.40500	2.40500	2.40500	148.71737				0.00	0	206,500,00
Total FRBI25 SPOT										0.00	0	206,500,00
Total For FRBI25										0.00	0	206,500,00
FRBI28 On 31/03/2028 Spot Bond			3.90000	192.80873	3.90000	192.74734				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.29100	4.29100	4.29100	101.73602				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.57500	4.57500	4.57500	216.48303				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.80000	81.95278	5.80000	81.91416				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.21000	89.74588	5.21000	89.70765				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			5.64000	5.64000	5.64000	81.53730				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			5.70000	5.70000	5.70000	80.84170				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.74000	3.74000	3.74000	141.45448				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	94.44632				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.22000	168.25640	2.22000	168.22563				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.08000	166.93004	3.08000	166.88777				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.07904				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	101.03419				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	102.31951				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	101.75553				0.00	0	
Total FRC265 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 FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.13381				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.33670				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	100.51855				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 04/03/2021 Spot Bond					0.00000	101.06740				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	99.95845				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.04980				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	110.86869				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.16614				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.97564				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	108.89067				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.91402				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	102.37178				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.44522				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.43652				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.06340				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.06449				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.21320				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	101.63633				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	102.70432				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.48598				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.20511				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	101.12871				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.23039				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC309 On 20/06/2024 Spot Bond					0.00000	100.89435				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond					0.00000	101.03008				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC311 On 23/02/2021 Spot Bond					0.00000	101.03000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC312 On 23/02/2021 Spot Bond					0.00000	100.99000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC313 On 20/06/2024 Spot Bond					0.00000	101.13149				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC314 On 23/02/2021 Spot Bond					0.00000	112.04000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC315 On 13/10/2026 Spot Bond					0.00000	100.00316				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC316 On 15/09/2033 Spot Bond					0.00000	101.10026				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC317 On 31/07/2034 Spot Bond					0.00000	100.34121				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC318 On 20/12/2024 Spot Bond					0.00000	98.54647				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC319 On 20/12/2026 Spot Bond					0.00000	101.13132				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC323 On 20/12/2024 Spot Bond					0.00000	101.15758				0.00	0	
Total FRC323 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	101.04137				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.67172				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	101.47310				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.69898				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	101.17651				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	100.16224				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 15/10/2022 Spot Bond					0.00000	100.51285				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33 On 05/03/2021 Spot Bond					0.00000	100.92995				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	101.35309				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 13/09/2021 Spot Bond					0.00000	106.81871				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33 On 25/04/2023 Spot Bond					0.00000	102.51127				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33 On 09/06/2021 Spot Bond					0.00000	101.10259				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	101.67069				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.58963				0.00	200,000,000	100,000,000
Total FRC340 SPOT										0.00	200,000,000	100,000,000
Total For FRC340										0.00	200,000,000	100,000,000
FRC340 On 20/12/2024 Spot Bond					0.00000	101.34051				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 17/08/2021 Spot Bond					0.00000	100.02478				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	100.93522				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.55086				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 03/08/2021 Spot Bond					0.00000	100.23578				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC345 On 20/12/2025 Spot Bond					0.00000	101.21611				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	101.36674				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.38506				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.36514				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35(On 31/07/2021 Spot Bond					0.00000	100.33113				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond					0.00000	101.33096				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(On 02/05/2023 Spot Bond					0.00000	100.87241				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	100.37081				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35(On 30/09/2021 Spot Bond					0.00000	100.78826				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	100.37138				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	100.36272				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	100.26525				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35(On 31/01/2022 Spot Bond					0.00000	100.13131				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35(On 14/11/2022 Spot Bond					0.00000	100.16384				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.86000	2.86000	2.86000	167.22846				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.80000	2.80000	2.80000	167.32156				0.00	0	
Total FRC69 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.78000	2.78000	2.78000	167.35261				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.57100	96.77337	4.57100	96.73713				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.88000	105.67840	4.88000	105.63617				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.68120				0.00	600,000,000	500,000,00
Total FRJ022 SPOT										0.00	600,000,000	500,000,00
Total For FRJ022										0.00	600,000,000	500,000,00
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.20938				0.00	0	950,000,00
Total FRJ21 SPOT										0.00	0	950,000,00
Total For FRJ21										0.00	0	950,000,00
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.87828				0.00	0	600,000,00
Total FRJ22 SPOT										0.00	0	600,000,00
Total For FRJ22										0.00	0	600,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.33219				0.00	0	600,000,00
Total FRJ23 SPOT										0.00	0	600,000,00
Total For FRJ23										0.00	0	600,000,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.68705				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.57462				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.13030				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.45143				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.62751				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.39800	4.39800	4.39800	93.38176				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.80000	4.80000	4.80000	106.75506				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.78656				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.34090				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.94000	104.84863	4.94000	104.80622				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.82500	211.24634	4.82500	211.16330				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.08000	102.94266	5.08000	102.89987				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.85500	4.85500	4.85500	210.53560				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.29000	143.89483	3.29000	143.85592				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	123.62100	3.70500	123.58338				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.88000	105.67840	4.88000	105.63617				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12(On 07/12/2033 Spot Bond			4.97500	208.13159	4.97500	208.04727				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12(On 07/12/2033 Spot Bond			5.02500	207.10570	5.02500	207.02100				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12(On 31/01/2025 Spot Bond			2.82000	182.62123	2.82000	146.41447				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12(On 07/12/2033 Spot Bond			5.05500	206.49312	5.05500	206.40816				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12(On 31/01/2038 Spot Bond			5.08000	102.94266	5.08000	102.89987				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12(On 31/03/2028 Spot Bond			4.65000	183.93354	4.65000	183.86387				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12(On 31/01/2038 Spot Bond			5.83000	93.41505	5.83000	93.37055				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12(On 31/03/2028 Spot Bond			4.54000	185.20538	4.54000	185.13687				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13(On 31/03/2028 Spot Bond			4.60000	184.51041	4.60000	184.44125				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13(On 07/12/2033 Spot Bond			5.56500	196.40833	5.56500	196.31949				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13(On 31/01/2038 Spot Bond			5.78000	94.01605	5.78000	93.97166				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13(On 31/01/2038 Spot Bond			5.08000	5.08000	5.08000	102.89987				0.00	0	
Total FRS135 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 FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.06000	103.21238	5.06000	103.16964				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.41000	186.72152	4.41000	186.65439				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.33500	200.88045	5.33500	200.79327				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.54000	185.20538	4.54000	185.13687				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.54000	185.20538	4.54000	185.13687				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.83000	181.87396	4.83000	181.80244				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.59000	142.29173	3.59000	142.24978				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.92000	168.72291	1.92000	168.69620				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.89000	181.19335	4.89000	181.12123				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.93000	180.74124	4.93000	180.66871				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.56000	142.45112	3.56000	142.40947				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.40500	186.78010	4.40500	186.71304				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.94000	4.94000	4.94000	180.55578				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS161 On 06/06/2025 Spot Bond					0.00000	15.51915				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS170 On 01/08/2022 Spot Bond					0.00000	5.79894				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS171 On 16/10/2022 Spot Bond					0.00000	100.47252				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	100.52035				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS173 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS175 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	100.97030				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS181 On 27/09/2025 Spot Bond					0.00000	100.88513				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS183 On 04/10/2021 Spot Bond					0.00000	149.68885				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	167.99319				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS186 On 23/01/2024 Spot Bond					0.00000	158.25509				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	157.87678				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS188 On 23/01/2024 Spot Bond					0.00000	127.98504				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	24.92425				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.19299				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.22145				0.00	900,000,000	300,000,000
Total FRS199 SPOT										0.00	900,000,000	300,000,000
Total For FRS199										0.00	900,000,000	300,000,000
FRS200 On 12/08/2025 Spot Bond					0.00000	100.11042				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	101.24081				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS202 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS205 On 15/03/2021 Spot Bond					0.00000	117.62806				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.56165				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	100.01354				0.00	0	
Total FRS209 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 FRS209										0.00	0	
FRS21 On 03/09/2021 Spot Bond					0.00000	122.88994				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS21 On 04/03/2021 Spot Bond					0.00000	119.79896				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS21 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	
FRS21 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	
FRS21 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	
FRS22 On 20/12/2024 Spot Bond					0.00000	100.80431				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22 On 06/07/2022 Spot Bond					0.00000	101.25204				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22 On 21/12/2027 Spot Bond					0.00000	100.93522				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS227 On 31/07/2022 Spot Bond					0.00000	100.55821				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS229 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS230 On 14/08/2027 Spot Bond					0.00000	100.06600				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS232 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS233 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS234 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS235 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	104.87356				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS236 On 04/03/2021 Spot Bond					0.00000	103.58547				0.00	0	
Total FRS236 SPOT										0.00	0	
Total For FRS236										0.00	0	
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23(On 13/10/2023 Spot Bond					0.00000	106.02313				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS23(On 23/10/2025 Spot Bond					0.00000	106.19282				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24(On 31/03/2032 Spot Bond					0.00000	101.41248				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24(On 04/12/2022 Spot Bond					0.00000	101.46076				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24(On 12/12/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24(On 09/12/2023 Spot Bond					0.00000	101.79023				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24(On 29/12/2025 Spot Bond					0.00000	101.90150				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24(On 20/12/2021 Spot Bond					0.00000	100.47077				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24(On 19/01/2024 Spot Bond					0.00000	100.77869				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24(On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS24(On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25(On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS250										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.11911				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			865,000,000,000,000.00	38,650,000,000	20,000,000,00	
Total FRS252 SPOT									5,000,000,000,000.00	38,650,000,000	20,000,000,00	
Total For FRS252									5,000,000,000,000.00	38,650,000,000	20,000,000,00	
FRS36 On 07/12/2023 Spot Bond			2.13100	2.13100	2.13100	313.46466			0.00	0	0	
Total FRS36 SPOT									0.00	0	0	
Total For FRS36									0.00	0	0	
FRS37 On 07/12/2023 Spot Bond			1.87100	315.62930	1.87100	315.58090			0.00	0	0	
Total FRS37 SPOT									0.00	0	0	
Total For FRS37									0.00	0	0	
FRS43 On 07/12/2023 Spot Bond			1.87100	1.87100	1.87100	315.58090			0.00	0	0	
Total FRS43 SPOT									0.00	0	0	
Total For FRS43									0.00	0	0	
FRS46 On 31/01/2022 Spot Bond			1.16000	169.91369	1.16000	169.89741			0.00	0	0	
Total FRS46 SPOT									0.00	0	0	
Total For FRS46									0.00	0	0	
FRS51 On 31/01/2022 Spot Bond			1.16000	169.91369	1.16000	169.89741			0.00	0	0	
Total FRS51 SPOT									0.00	0	0	
Total For FRS51									0.00	0	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.22910			0.00	0	0	
Total FRS62 SPOT									0.00	0	0	
Total For FRS62									0.00	0	0	
FRS64 On 26/01/2042 Spot Bond			4.78000	98.69519	4.78000	98.65656			0.00	0	0	
Total FRS64 SPOT									0.00	0	0	
Total For FRS64									0.00	0	0	
FRS81 On 30/10/2042 Spot Bond			4.34500	71.47602	4.34500	106.71505			0.00	0	0	
Total FRS81 SPOT									0.00	0	0	
Total For FRS81									0.00	0	0	
FRS85 On 31/01/2025 Spot Bond			2.71000	2.71000	2.71000	147.02085			0.00	0	0	
Total FRS85 SPOT									0.00	0	0	
Total For FRS85									0.00	0	0	
FRS87 On 31/01/2025 Spot Bond			2.99000	2.99000	2.99000	145.48303			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 Interc
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.93100	2.93100	2.93100	307.06232				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.97500	4.97500	4.97500	105.09283			2,533,270,000.00		509,200,000	254,600,000
Total FRX23 SPOT									2,533,270,000.00		509,200,000	254,600,000
Total For FRX23									2,533,270,000.00		509,200,000	254,600,000
FRX24 On 10/12/2024 Spot Bond			5.73500	119.06146	5.73500	119.00599				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.08500	114.75170	6.08500	114.69472				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			6.78500	116.22927	6.78500	116.16536			3,057,321,000.00		450,600	30,225,300
Total FRX26 SPOT									3,057,321,000.00		450,600	30,225,300
Total For FRX26									3,057,321,000.00		450,600	30,225,300
FRX27 On 07/03/2027 Spot Bond			7.02500	120.07788	7.02500	120.00919				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.29500	116.72111	7.29500	116.65182				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.09000	111.00261	8.09000	110.92967				0.00	0	740,000,000
Total FRX30 SPOT										0.00	0	740,000,000
Total For FRX30										0.00	0	740,000,000
FRX31 On 21/02/2031 Spot Bond			8.57000	106.18759	8.57000	106.11457				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			8.28000	120.23514	8.28000	120.15477				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.53000	80.84926	10.53000	80.78091				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.52209				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	99.77666				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	99.96145				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	99.96570				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	99.96344				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	99.96207				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	99.96166				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.45450				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.74676				0.00	200,000,000	100,000,000
Total GBL05 SPOT										0.00	200,000,000	100,000,000
Total For GBL05										0.00	200,000,000	100,000,000
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.08281				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	99.26446				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.05222				0.00	0	
Total GH5A31 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 GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.12570				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.62762				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.89100	108.83805	3.89100	108.80349				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.42169				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.09088				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.37147				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.59892				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.93500	113.74449	5.93500	113.68968				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.99983				0.00	0	1,569,000,00
Total GRT19 SPOT										0.00	0	1,569,000,00
Total For GRT19										0.00	0	1,569,000,00
GRT20 On 03/04/2024 Spot Bond					0.00000	101.55346				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.43500	107.41088	8.43500	107.33776				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.45600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.55956				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.81040				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.35867				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.92489				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.37298				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.91101				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.94976				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	97.52112				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	99.86961				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	98.12264				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.54560				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT34 On 18/04/2029 Spot Bond					0.00000	97.92179				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.85880				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.72643				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.26468				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	98.63999				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.12896				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	99.95950				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.90443				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.85800				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.78327				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.75038				0.00	0	40,000,00
Total H10T2 SPOT										0.00	0	40,000,00
Total For H10T2										0.00	0	40,000,00
H10T3 On 28/10/2021 Spot Bond					0.00000	100.82936				0.00	0	
Total H10T3 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 H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.77845				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.66006				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	101.11113				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.19159				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.80802				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.09433				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.52245				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.25670				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.10830				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	101.08164				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.77685				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.72907				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.71549				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.47100	310.78660	2.47100	310.72371				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.82100	2.82100	2.82100	314.83198				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.61000	104.47558	9.61000	104.39566				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.90100	76.10219	4.90100	96.32072				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.10500	87.75337	11.10500	87.67482				0.00	0	4,350,000,0€
Total HWAY34 SPOT										0.00	0	4,350,000,0€
Total For HWAY34										0.00	0	4,350,000,0€
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.71896	100.00000	9.65387				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.16500	86.96984	11.16500	86.89157				0.00	0	5,020,000,0€
Total HWAY35 SPOT										0.00	0	5,020,000,0€
Total For HWAY35										0.00	0	5,020,000,0€
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.71803	100.00000	9.65295				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	100.66173				0.00	0	25,000,000,0€
Total HWF11 SPOT										0.00	0	25,000,000,0€
Total For HWF11										0.00	0	25,000,000,0€
HWF12 On 29/07/2022 Spot Bond					0.00000	100.46672				0.00	0	10,000,000,0€
Total HWF12 SPOT										0.00	0	10,000,000,0€
Total For HWF12										0.00	0	10,000,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
HWF13 On 28/11/2022 Spot Bond					0.00000	99.86830				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.14000	150.23625	2.14000	150.20975				32,348,177,084,000.00	15,115,970,600	317,908,648,30
Total I2025 SPOT										12,348,177,084,000.00	15,115,970,600	317,908,648,30
Total For I2025										12,348,177,084,000.00	15,115,970,600	317,908,648,30
I2029 On 31/03/2029 Spot Bond			3.42100	108.44127	3.42100	108.41097				690,137,487,600.00	201,735,600	246,718,762,70
Total I2029 SPOT										690,137,487,600.00	201,735,600	246,718,762,70
Total For I2029										690,137,487,600.00	201,735,600	246,718,762,70
I2033 On 28/02/2033 Spot Bond			4.07100	101.92942	4.07100	101.89540				70,788,633,573,300.00	17,388,512,300	142,686,202,50
Total I2033 SPOT										70,788,633,573,300.00	17,388,512,300	142,686,202,50
Total For I2033										70,788,633,573,300.00	17,388,512,300	142,686,202,50
I2038 On 31/01/2038 Spot Bond			4.15000	116.42964	4.18000	115.92312				287,575,462,630,000.00	69,295,292,200	401,194,936,40
Total I2038 SPOT										287,575,462,630,000.00	69,295,292,200	401,194,936,40
Total For I2038										287,575,462,630,000.00	69,295,292,200	401,194,936,40
I2046 On 31/03/2046 Spot Bond			4.28000	104.88339	4.28000	104.84679				115,521,881,464,000.00	26,991,093,800	671,052,001,40
Total I2046 SPOT										115,521,881,464,000.00	26,991,093,800	671,052,001,40
Total For I2046										115,521,881,464,000.00	26,991,093,800	671,052,001,40
I2050 On 31/12/2050 Spot Bond			4.23000	107.28472	4.21000	107.65233				74,821,439,628,000.00	17,688,283,600	398,640,334,20
Total I2050 SPOT										74,821,439,628,000.00	17,688,283,600	398,640,334,20
Total For I2050										74,821,439,628,000.00	17,688,283,600	398,640,334,20
IBL101 On 24/05/2022 Spot Bond			5.77000	5.77000	5.77000	106.12559				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.02077				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.59100	309.82909	2.59100	309.76339				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	101.71577				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	99.96293				0.00	0	
Total IBL113 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 IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.10609				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	99.96105				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.01155				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.65520				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.05680				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.54954				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	99.99499				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.52455				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.10567				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.80879				0.00	3,000,000,000	1,500,000,000
Total IBL133 SPOT										0.00	3,000,000,000	1,500,000,000
Total For IBL133										0.00	3,000,000,000	1,500,000,000
IBL134 On 17/10/2024 Spot Bond					0.00000	100.44307				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	99.95834				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	99.96123				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.09241				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.03049				0.00	200,000,000	50,000,00
Total IBL138 SPOT										0.00	200,000,000	50,000,00
Total For IBL138										0.00	200,000,000	50,000,00
IBL141 On 20/02/2023 Spot Bond					0.00000	99.96308				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	99.96325				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.87625				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.91078				0.00	900,000,000	300,000,00
Total IBL145 SPOT										0.00	900,000,000	300,000,00
Total For IBL145										0.00	900,000,000	300,000,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.72179				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	99.93108				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.92782				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	101.69258				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL154 On 19/11/2025 Spot Bond					0.00000	99.99999				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.38322				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.35873				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.37049				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.13922				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.09803				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.06641				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.28000	1.28000	1.28000	169.70686				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.41500	110.42612	6.41500	110.36835				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.46727				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.56000	169.28535	1.56000	169.26356				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.84500	111.08030	4.84500	111.03624				0.00	0	
Total IBL78 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 IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.14046				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.65500	104.00600	4.65500	103.96666				0.00	0	
Total IBL88 SPOT										0.00	0	
Total For IBL88										0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	84.91902	100.00000	84.35912				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	99.88427				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.57113				0.00	900,000,000	550,000,000
Total IBL95 SPOT										0.00	900,000,000	550,000,000
Total For IBL95										0.00	900,000,000	550,000,000
IBL98 On 03/10/2023 Spot Bond					0.00000	101.92061				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.68500	108.33144	7.68500	108.26376				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.56000	113.46978	9.56000	113.72766				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.07655				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.25500	113.83572	8.25500	113.75986				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.33157				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG15 On 26/04/2023 Spot Bond					0.00000	99.24628				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.09716				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	98.81079				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.46898				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.16390				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.90627				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.31748				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.85854				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	99.23872				0.00	100,000,000	50,000,000
Total IDCG21 SPOT										0.00	100,000,000	50,000,000
Total For IDCG21										0.00	100,000,000	50,000,000
IDCG22 On 29/01/2027 Spot Bond					0.00000	100.42942				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 15/12/2022 Spot Bond					0.00000	100.96258				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 10/12/2024 Spot Bond			7.13500	106.94573	7.13500	106.88395				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.13500	106.94573	7.13500	106.88395				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IFC02 On 14/04/2021 Spot Bond			5.51000	103.58500	5.51000	103.53847				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										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	
ING362 On 24/02/2021 Spot Bond					0.00000	101.22364				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.99012				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.73752				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	95.53910				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	100.99116				0.00	0	20,000,00
Total INLV01 SPOT										0.00	0	20,000,00
Total For INLV01										0.00	0	20,000,00
INLV05 On 22/03/2023 Spot Bond					0.00000	104.52023				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	100.65728				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.97475				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	100.88763				0.00	0	
Total IPF19 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 IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.54506				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.99755				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.20998				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.51957				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.14942				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.15192				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.76986				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.10123				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.69958				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.98859				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC33 On 10/05/2021 Spot Bond					0.00000	100.12633				0.00	0	
Total IPFC33 SPOT										0.00	0	
Total For IPFC33										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.16612	2.75000	100.14346				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.30000	176.62020	5.30000	176.54408				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	104.23953				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	101.59303				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.25967				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.66000	3.66000	3.66000	165.99470				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.83072				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.78500	107.20456	7.78500	107.13673				0.00	0	4,000,000,00
Total IV041 SPOT										0.00	0	4,000,000,00
Total For IV041										0.00	0	4,000,000,00
IV042 On 18/11/2021 Spot Bond					0.00000	101.79759				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.79000	7.79000	7.79000	106.45191				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.38975				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.16000	168.34956	2.16000	168.31959				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV046 On 21/06/2022 Spot Bond					0.00000	103.06319				0.00	0	3,370,000,00
Total IV046 SPOT										0.00	0	3,370,000,00
Total For IV046										0.00	0	3,370,000,00
IV050 On 26/06/2024 Spot Bond					0.00000	102.73092				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.20000	177.72323	5.20000	177.64804				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.77126				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.95500	100.10799	10.95500	100.02186				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.27000	105.71488	6.27000	105.66111				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.85692				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.87815				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.86400				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.22885				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.92000	103.44214	5.92000	103.39253				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	101.07980				0.00	0	
Total IVC114 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 IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.02349				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.50347				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.32759				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	99.84396				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.69466				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	101.12823				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.66613				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.71639				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.85341				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.51505				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.46634				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.33748				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.39978				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.73379				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.99229				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.93929				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.76604				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.54733				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.09687				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.73653				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC178 On 09/07/2023 Spot Bond					0.00000	100.64019				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	99.55993				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	99.55993				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.11157				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.10574				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	101.08054				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.93775				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	100.71677				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.26559	7.40000	101.20496				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	99.86149				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	101.30463				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.02909				0.00	0	
Total IVC189 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 IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.97790				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVZ029 On 18/02/2021 Spot Bond			3.95000	3.95000	3.95000	3.95000				0.00	0	
Total IVZ029 SPOT										0.00	0	
Total For IVZ029										0.00	0	
IVZ030 On 23/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.92430				0.00	0	
Total IVZ030 SPOT										0.00	0	
Total For IVZ030										0.00	0	
IVZ031 On 25/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.90270				0.00	0	
Total IVZ031 SPOT										0.00	0	
Total For IVZ031										0.00	0	
IVZ032 On 04/03/2021 Spot Bond			3.95000	3.95000	3.95000	99.82715				0.00	0	
Total IVZ032 SPOT										0.00	0	
Total For IVZ032										0.00	0	
IVZ033 On 11/03/2021 Spot Bond			3.95000	3.95000	3.95000	99.75171				0.00	0	
Total IVZ033 SPOT										0.00	0	
Total For IVZ033										0.00	0	
IVZ034 On 18/03/2021 Spot Bond			3.95000	3.95000	3.95000	99.67639				0.00	0	
Total IVZ034 SPOT										0.00	0	
Total For IVZ034										0.00	0	
IVZ035 On 25/03/2021 Spot Bond			4.05000	4.05000	4.05000	99.59113				0.00	0	
Total IVZ035 SPOT										0.00	0	
Total For IVZ035										0.00	0	
IVZ036 On 01/04/2021 Spot Bond			4.05000	4.05000	4.05000	99.51415				0.00	0	
Total IVZ036 SPOT										0.00	0	
Total For IVZ036										0.00	0	
IVZ037 On 08/04/2021 Spot Bond			4.05000	4.05000	4.05000	99.43729				0.00	0	
Total IVZ037 SPOT										0.00	0	
Total For IVZ037										0.00	0	
IVZ038 On 22/04/2021 Spot Bond			4.10000	4.10000	4.10000	99.27516				0.00	0	
Total IVZ038 SPOT										0.00	0	
Total For IVZ038										0.00	0	
IVZ039 On 29/04/2021 Spot Bond			4.10000	4.10000	4.10000	99.19772				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ039 SPOT										0.00	0	
Total For IVZ039										0.00	0	
IVZ040 On 06/05/2021 Spot Bond			4.10000	4.10000	4.10000	99.12041				0.00	0	
Total IVZ040 SPOT										0.00	0	
Total For IVZ040										0.00	0	
IVZ041 On 13/05/2021 Spot Bond			4.10000	4.10000	4.10000	99.04322				0.00	0	
Total IVZ041 SPOT										0.00	0	
Total For IVZ041										0.00	0	
IVZ042 On 20/05/2021 Spot Bond			4.10000	4.10000	4.10000	98.96614				0.00	0	
Total IVZ042 SPOT										0.00	0	
Total For IVZ042										0.00	0	
IVZ043 On 27/05/2021 Spot Bond			4.10000	4.10000	4.10000	98.88919				0.00	0	
Total IVZ043 SPOT										0.00	0	
Total For IVZ043										0.00	0	
IVZ044 On 03/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ044 SPOT										0.00	0	
Total For IVZ044										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	101.13978				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.90242				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.50500	105.73882	6.50500	105.68305				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	98.60389				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	97.90458				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP014 On 19/07/2024 Spot Bond					0.00000	100.45486				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	96.68085				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	99.96315				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.49696				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.39420				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.22500	130.93625	8.22500	130.84881				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	97.05752				0.00	0	79,200,00
Total LBK15 SPOT										0.00	0	79,200,00
Total For LBK15										0.00	0	79,200,00
LBK18 On 22/03/2022 Spot Bond					0.00000	94.93252				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.73500	106.32658	6.73500	106.26854				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	95.35930				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.75500	108.48108	8.75500	108.40450				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	100.09291				0.00	0	
Total LBK26 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 LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.42986				0.00	892,800	24,239,653,30
Total LBK27 SPOT										0.00	892,800	24,239,653,30
Total For LBK27										0.00	892,800	24,239,653,30
LBK28 On 15/05/2028 Spot Bond			11.68000	97.50899	11.68000	97.41730			7,526,592,000,000.00		644,400,000	11,100,000,00
Total LBK28 SPOT									7,526,592,000,000.00		644,400,000	11,100,000,00
Total For LBK28									7,526,592,000,000.00		644,400,000	11,100,000,00
LBK29 On 07/06/2023 Spot Bond			9.80500	101.84619	9.80500	101.76587			114,777,328,039,000.00		11,705,999,800	9,179,999,80
Total LBK29 SPOT									114,777,328,039,000.00		11,705,999,800	9,179,999,80
Total For LBK29									114,777,328,039,000.00		11,705,999,800	9,179,999,80
LBK30 On 20/09/2021 Spot Bond					0.00000	96.59817				0.00	640,800,000	3,636,000,00
Total LBK30 SPOT										0.00	640,800,000	3,636,000,00
Total For LBK30										0.00	640,800,000	3,636,000,00
LBK31 On 20/09/2023 Spot Bond					0.00000	92.93405				0.00	7,200,000,000	11,025,600,10
Total LBK31 SPOT										0.00	7,200,000,000	11,025,600,10
Total For LBK31										0.00	7,200,000,000	11,025,600,10
LBK32 On 08/11/2023 Spot Bond					0.00000	100.17109				0.00	8,400,000,000	6,000,000,00
Total LBK32 SPOT										0.00	8,400,000,000	6,000,000,00
Total For LBK32										0.00	8,400,000,000	6,000,000,00
LBK33 On 07/12/2025 Spot Bond					0.00000	100.68175				0.00	0	0
Total LBK33 SPOT										0.00	0	0
Total For LBK33										0.00	0	0
LBK35 On 26/03/2024 Spot Bond					0.00000	95.08522				0.00	0	0
Total LBK35 SPOT										0.00	0	0
Total For LBK35										0.00	0	0
LBK37 On 25/06/2024 Spot Bond					0.00000	94.63535				0.00	0	0
Total LBK37 SPOT										0.00	0	0
Total For LBK37										0.00	0	0
LBK38 On 16/02/2023 Spot Bond					0.00000	84.48995				0.00	0	0
Total LBK38 SPOT										0.00	0	0
Total For LBK38										0.00	0	0
LGL05 On 12/12/2021 Spot Bond					0.00000	102.11710				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LGL06 On 04/10/2022 Spot Bond			6.30500	109.82202	6.30500	109.76586				0.00	0	2,500,000,00

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 LGL06 SPOT										0.00	0	2,500,000.00
Total For LGL06										0.00	0	2,500,000.00
LGL07 On 04/10/2022 Spot Bond					0.00000	101.96084				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.87612				0.00	200,000,000	600,000.00
Total LGL08 SPOT										0.00	200,000,000	600,000.00
Total For LGL08										0.00	200,000,000	600,000.00
LGL09 On 28/08/2024 Spot Bond					0.00000	101.98050				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.93555				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.19687				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.10601				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL30 On 19/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHL30 SPOT										0.00	0	
Total For LHL30										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.38020				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	99.88158				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	99.87845				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.46348				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.95924				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.95803				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 03/03/2021 Spot Bond					0.00000	99.82704				0.00	0	
Total MAQ194 SPOT										0.00	0	
Total For MAQ194										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.10696				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.30888				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	101.22874				0.00	0	3,000,000,00
Total MBF063 SPOT										0.00	0	3,000,000,00
Total For MBF063										0.00	0	3,000,000,00
MBF06 On 30/09/2022 Spot Bond					0.00000	101.18075				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.94405				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.02138				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.02329				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.14809				0.00	1,000,000,000	500,000,00
Total MBP038 SPOT										0.00	1,000,000,000	500,000,00
Total For MBP038										0.00	1,000,000,000	500,000,00
MBP03 On 23/02/2021 Spot Bond					0.00000	99.95470				0.00	0	
Total MBP039 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 MBP039										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	99.94928				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	100.49663				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	100.42558				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.31152				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.69044				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.82582				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.25723				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	99.91375				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.69045				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.70491				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.37153				0.00	100,000,000	50,000,00
Total MBP050 SPOT										0.00	100,000,000	50,000,00
Total For MBP050										0.00	100,000,000	50,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.98280				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			5.08000	104.69735	5.08000	104.65380				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.16500	7.16500	7.16500	115.82681				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.55500	107.69799	5.55500	107.64910				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.10095				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.45829				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.11109				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			7.78500	108.78248	7.78500	108.71403				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	100.05058				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.03500	99.83436	8.03500	102.61384				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.58419				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.45252				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN10 On 11/10/2024 Spot Bond					0.00000	99.59552				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.96313				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.56921				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	99.05095				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.13010				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.13493				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.52666				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	98.74647				0.00	0	100,000,0€
Total MTN17 SPOT										0.00	0	100,000,0€
Total For MTN17										0.00	0	100,000,0€
MTN18 On 30/05/2026 Spot Bond					0.00000	98.32517				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.06647				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.88793				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.31134				0.00	0	
Total MTN21 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 MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.35704				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.73500	102.69948	7.73500	102.63491				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.38541				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.12643				0.00	0	
Total MTNC22 SPOT										0.00	0	
Total For MTNC22										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR0 On 22/02/2021 Spot Bond					0.00000	99.95633				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR0 On 22/11/2021 Spot Bond					0.00000	99.95719				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	99.95719				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	99.95396				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.67723				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.47414				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.95153				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	101.22935				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	101.66669				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.82563				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.06607				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.27032				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.45805				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.77500	106.20594	5.77500	106.15584				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.35500	108.83535	6.35500	108.77894				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.66500	108.47098	8.66500	108.39476				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.42009				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.43667				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG03 On 30/04/2026 Spot Bond					0.00000	100.29748				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.41318				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.34185				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.65500	104.28607	5.65500	104.23781				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	104.02170	9.38000	103.94207				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13 On 19/03/2024 Spot Bond			5.92000	114.73524	5.92000	114.67978				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			4.80500	102.97757	4.80500	102.93757				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.22000	103.59703	5.22000	103.55281				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			5.78500	113.06484	5.78500	113.01142		5,818,553,000,000.00		1,005,800,000	502,900,000	
Total NBK16A SPOT								5,818,553,000,000.00		1,005,800,000	502,900,000	
Total For NBK16A								5,818,553,000,000.00		1,005,800,000	502,900,000	
NBK17 On 22/04/2026 Spot Bond			6.55500	118.01187	6.55500	117.94915				0.00	0	1,220,000,000
Total NBK17A SPOT										0.00	0	1,220,000,000
Total For NBK17A										0.00	0	1,220,000,000
NBK19 On 01/06/2022 Spot Bond			5.75000	106.88767	5.75000	106.83775				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.54500	119.12249	6.54500	119.05927				0.00	0	
Total NBK20A 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 NBK20A									0.00	0	
NBK20I On 25/06/2021 Spot Bond					0.00000	100.83558			0.00	0	
Total NBK20B SPOT									0.00	0	
Total For NBK20B									0.00	0	
NBK21I On 21/07/2027 Spot Bond			7.58500	116.16274	7.58500	116.09110			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22I On 19/11/2022 Spot Bond			4.84500	111.23527	4.84500	111.19114			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23I On 19/11/2025 Spot Bond			6.27000	120.64019	6.27000	120.57848			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24I On 19/11/2027 Spot Bond			7.31000	121.86380	7.31000	121.79131			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	100.11655			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25I On 17/02/2023 Spot Bond			5.33000	5.33000	5.33000	110.01791			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.23171			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26I On 10/05/2023 Spot Bond			100.00000	28.33003	100.00000	28.14028			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.41480			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27I On 10/05/2026 Spot Bond			7.49500	118.71316	7.49500	118.64079			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
Total For NBK27A									0.00	0	
NBK28I On 02/08/2023 Spot Bond			5.25000	111.33571	5.25000	111.28791		525,000,000,000.00	100,000,000	50,000,00	

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 NBK28A SPOT										525,000,000,000.00	100,000,000	50,000,000
Total For NBK28A										525,000,000,000.00	100,000,000	50,000,000
NBK29 On 31/07/2026 Spot Bond			6.65500	117.93809	6.65500	117.87413				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.89500	110.08816	5.89500	110.03546				0.00	0	550,000,000
Total NBK30A SPOT										0.00	0	550,000,000
Total For NBK30A										0.00	0	550,000,000
NBK30I On 18/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.38000	112.75163	5.38000	112.70203				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.68780				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	100.24582				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.87122				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	101.67998				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	100.73301				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.46000	9.46000	9.46000	71.65373				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.55428				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK42I On 21/02/2022 Spot Bond					0.00000	100.38926				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.69309				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.07305				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.10294				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.54114				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.22124				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.51727				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.37366				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.41306				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.51308				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	99.70430				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	99.95897				0.00	0	
Total NBK54B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.67220				0.00	0	6,500,000,00
Total NBK55 SPOT										0.00	0	6,500,000,00
Total For NBK55										0.00	0	6,500,000,00
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.24766				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.34485				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.61703				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.32039				0.00	0	
Total NBK59 SPOT										0.00	0	
Total For NBK59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.40201				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	98.91126				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.93531				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			8.63000	109.92753	8.63000	109.85058				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.92713				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond			8.66500	109.30911	8.66500	109.23230				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.93531				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.94829				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.96464				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	101.29470				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	104.13316				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	100.46044				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.64299				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.44560				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.71697				0.00	0	1,800,000,00
Total NGL02 SPOT										0.00	0	1,800,000,00
Total For NGL02										0.00	0	1,800,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	101.84604				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.91052				0.00	0	5,180,000,00
Total NGL04 SPOT										0.00	0	5,180,000,00

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 NGL04										0.00	0	5,180,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	101.10957				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.43400				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.36857				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.60314				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.19333				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.36501				0.00	0	4,664,90
Total NGLT1B SPOT										0.00	0	4,664,90
Total For NGLT1B										0.00	0	4,664,90
NGT10 On 25/03/2024 Spot Bond					0.00000	103.74088				0.00	0	850,000,00
Total NGT103 SPOT										0.00	0	850,000,00
Total For NGT103										0.00	0	850,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	103.60976				0.00	0	20,000,00
Total NGT104 SPOT										0.00	0	20,000,00
Total For NGT104										0.00	0	20,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	99.93834				0.00	0	950,000,00
Total NGT105 SPOT										0.00	0	950,000,00
Total For NGT105										0.00	0	950,000,00
NGT10 On 05/08/2025 Spot Bond					0.00000	100.33291				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	99.99991				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	103.71940	13.50000	103.60770				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.49975				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.65653				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.49257				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	99.90379				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.35417				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.09908				0.00	0	150,000,0€
Total NHM014 SPOT										0.00	0	150,000,0€
Total For NHM014										0.00	0	150,000,0€
NHM01 On 13/12/2024 Spot Bond					0.00000	101.27175				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.17484				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	99.88427				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	99.84331				0.00	0	50,000,0€
Total NHM018 SPOT										0.00	0	50,000,0€
Total For NHM018										0.00	0	50,000,0€
NHM01 On 25/05/2024 Spot Bond					0.00000	99.87988				0.00	0	200,000,0€
Total NHM019 SPOT										0.00	0	200,000,0€
Total For NHM019										0.00	0	200,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM02 On 25/11/2023 Spot Bond					0.00000	99.88384				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.02500	5.02500	5.02500	207.02100				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.91000	3.91000	3.91000	192.62572				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.89500	2.89500	2.89500	146.00270				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.72100	3.72100	3.72100	106.05505				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.93000	4.93000	4.93000	104.94400				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.00000	3.00000	3.00000	145.42844				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.39000	3.39000	3.39000	143.31822				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.55500	3.55500	3.55500	196.99849				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.70000	195.25781	3.70000	195.19881				0.00	0	
Total NILB15 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 NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.04500	103.41522	5.04500	103.37252				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.75732				0.00	0	2,500,000,00
Total NN011 SPOT										0.00	0	2,500,000,00
Total For NN011										0.00	0	2,500,000,00
NN014 On 10/09/2024 Spot Bond					0.00000	102.75005				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.12620				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	97.64920				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	131.18401				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.56417				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.67842				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	99.72800				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	99.94273				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.72549				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.61270				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	124.33556				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.72328				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	99.95632				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.80868				0.00	240,000,000	60,000,000
Total NN040 SPOT										0.00	240,000,000	60,000,000
Total For NN040										0.00	240,000,000	60,000,000
NN043 On 03/03/2023 Spot Bond					0.00000	138.20733				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.07471				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	138.00672				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	138.63978				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.01063				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	128.64909				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	100.47644				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN056 On 26/08/2022 Spot Bond					0.00000	102.15771				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	100.13184				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	99.69209				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.06554				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	98.45929				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	107.46000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	105.67000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	109.23000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	108.00000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	107.52603				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	100.17800				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	100.17701				0.00	0	
Total NNF019 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 NNF019										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	107.58360				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 22/04/2021 Spot Bond					0.00000	100.14286				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										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	
NNF02 On 09/06/2021 Spot Bond					0.00000	100.87134				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF02 On 14/07/2021 Spot Bond					0.00000	100.46580				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF02 On 10/05/2021 Spot Bond					0.00000	100.14143				0.00	0	
Total NNF024 SPOT										0.00	0	
Total For NNF024										0.00	0	
NNF02 On 17/02/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			400,000,000,000.00	4,000,000,000	2,000,000,000	
Total NNF025 SPOT									10,000,000,000,000.00	4,000,000,000	2,000,000,000	
Total For NNF025									10,000,000,000,000.00	4,000,000,000	2,000,000,000	
NNF03 On 01/08/2022 Spot Bond					0.00000	107.58360				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	125.68984				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	107.03624				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	99.96802				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.27086				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	99.95770				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	99.95769				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	99.96040				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	99.96556				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.68278				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	99.95448				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	99.95641				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	99.96187				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.73177				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	99.96063				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.42500	112.99941	6.42500	112.94020				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA02 On 31/05/2023 Spot Bond			2.72100	196.60274	2.72100	196.55896				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			8.90500	121.26754	8.90500	121.18049				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA02 On 30/11/2028 Spot Bond			100.00000	14.93206	100.00000	14.83259				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	101.27969				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.08668				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.79219				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	101.33103				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.39659				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.91731				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.93005				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.80419				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	101.05846				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.94593				0.00	0	20,300,000,00
Total NTC32 SPOT										0.00	0	20,300,000,00
Total For NTC32										0.00	0	20,300,000,00
OMI01 On 22/11/2022 Spot Bond					0.00000	99.55941				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.60500	109.26602	5.60500	109.21597				0.00	0	1,500,000,00
Total OML06 SPOT										0.00	0	1,500,000,00
Total For OML06										0.00	0	1,500,000,00
OML07 On 19/03/2025 Spot Bond			6.84500	119.09443	6.84500	119.02802				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			5.80500	112.31378	5.80500	112.26053				0.00	0	1,000,000,00
Total OML09 SPOT										0.00	0	1,000,000,00
Total For OML09										0.00	0	1,000,000,00
OML10 On 14/09/2025 Spot Bond			7.17000	121.04094	7.17000	120.97030				0.00	0	910,000,00
Total OML10 SPOT										0.00	0	910,000,00
Total For OML10										0.00	0	910,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	99.59286				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	100.23015				0.00	500,000,000	500,000,00
Total OML12 SPOT										0.00	500,000,000	500,000,00
Total For OML12										0.00	500,000,000	500,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	101.00807				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.03712				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	99.90040				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.61420				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.16267				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	99.90417				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	99.95799				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	99.95234				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	99.95153				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	99.95073				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.01500	118.23346	6.88500	118.84442				749,562,734,595,000.00	2,672,781,573,000	1,553,773,597,800
Total R186 SPOT										19,562,734,595,000.00	672,781,573,000	553,773,597,800
Total For R186										19,562,734,595,000.00	672,781,573,000	553,773,597,800
R197 On 07/12/2023 Spot Bond			1.53000	318.42321	1.52100	318.45759				20,040,053,526,000.00	13,098,074,200	162,385,950,100
Total R197 SPOT										20,040,053,526,000.00	13,098,074,200	162,385,950,100
Total For R197										20,040,053,526,000.00	13,098,074,200	162,385,950,100
R202 On 07/12/2033 Spot Bond			4.10000	227.11836	4.02500	228.76571				11,130,707,470,000.00	2,714,806,700	219,519,329,700
Total R202 SPOT										11,130,707,470,000.00	2,714,806,700	219,519,329,700
Total For R202										11,130,707,470,000.00	2,714,806,700	219,519,329,700
R2023 On 28/02/2023 Spot Bond			4.82500	105.43015	4.75500	105.52685				743,371,402,417,500.00	154,066,611,900	533,652,637,100
Total R2023 SPOT										13,371,402,417,500.00	154,066,611,900	533,652,637,100
Total For R2023										13,371,402,417,500.00	154,066,611,900	533,652,637,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
R2030 On 31/01/2030 Spot Bond			8.61000	96.72717	8.61000	96.65962			860,358,578,584,000.00	2,422,805,874,400	1,496,304,681,80
Total R2030 SPOT									10,358,578,584,000.00	422,805,874,400	496,304,681,80
Total For R2030									10,358,578,584,000.00	422,805,874,400	496,304,681,80
R2032 On 31/03/2032 Spot Bond			9.42000	95.32083	9.42000	95.24854			582,286,721,532,000.00	380,285,214,600	1,144,659,399,10
Total R2032 SPOT									12,286,721,532,000.00	380,285,214,600	144,659,399,10
Total For R2032									12,286,721,532,000.00	380,285,214,600	144,659,399,10
R2035 On 28/02/2035 Spot Bond			10.13000	90.56865	10.13000	90.49450			409,975,568,988,000.00	1,916,088,407,600	1,721,988,886,20
Total R2035 SPOT									19,975,568,988,000.00	916,088,407,600	721,988,886,20
Total For R2035									19,975,568,988,000.00	916,088,407,600	721,988,886,20
R2037 On 31/01/2037 Spot Bond			10.38000	86.00293	10.38000	85.93084			519,842,872,394,000.00	435,437,656,300	3,324,203,086,30
Total R2037 SPOT									19,842,872,394,000.00	435,437,656,300	324,203,086,30
Total For R2037									19,842,872,394,000.00	435,437,656,300	324,203,086,30
R2040 On 31/01/2040 Spot Bond			10.57500	87.75649	10.57500	87.68157			441,672,435,202,500.00	892,829,544,700	1,924,708,191,60
Total R2040 SPOT									11,672,435,202,500.00	892,829,544,700	924,708,191,60
Total For R2040									11,672,435,202,500.00	892,829,544,700	924,708,191,60
R2044 On 31/01/2044 Spot Bond			10.65000	84.33016	10.65000	84.25767			070,652,627,120,000.00	663,911,044,800	1,368,218,198,70
Total R2044 SPOT									70,652,627,120,000.00	663,911,044,800	368,218,198,70
Total For R2044									70,652,627,120,000.00	663,911,044,800	368,218,198,70
R2048 On 28/02/2048 Spot Bond			10.55500	83.81997	10.55500	83.74856			348,494,081,836,500.00	1,454,144,394,300	1,304,646,626,10
Total R2048 SPOT									18,494,081,836,500.00	454,144,394,300	304,646,626,10
Total For R2048									18,494,081,836,500.00	454,144,394,300	304,646,626,10
R208 On 31/03/2021 Spot Bond			3.78000	102.98040	3.78000	102.94854			138,177,900,000,000.00	36,555,000,000	668,755,000,00
Total R208 SPOT									18,177,900,000,000.00	36,555,000,000	668,755,000,00
Total For R208									18,177,900,000,000.00	36,555,000,000	668,755,000,00
R209 On 31/03/2036 Spot Bond			10.16500	72.57917	10.05500	73.17721			145,827,473,302,500.00	998,113,868,500	842,946,908,50
Total R209 SPOT									15,827,473,302,500.00	998,113,868,500	342,946,908,50
Total For R209									15,827,473,302,500.00	998,113,868,500	342,946,908,50
R210 On 31/03/2028 Spot Bond			3.20000	201.53810	3.20000	201.48538			75,390,348,160,000.00	23,559,483,800	149,396,555,00
Total R210 SPOT									75,390,348,160,000.00	23,559,483,800	149,396,555,00
Total For R210									75,390,348,160,000.00	23,559,483,800	149,396,555,00
R212 On 31/01/2022 Spot Bond			0.91000	170.30822	0.91000	170.29540			52,041,058,069,000.00	57,187,975,900	310,217,634,50
Total R212 SPOT									12,041,058,069,000.00	57,187,975,900	310,217,634,50
Total For R212									12,041,058,069,000.00	57,187,975,900	310,217,634,50
R213 On 28/02/2031 Spot Bond			9.17000	85.86207	9.06000	86.44594			984,728,150,437,000.00	543,590,856,100	555,496,531,00
Total R213 SPOT									14,728,150,437,000.00	543,590,856,100	555,496,531,00

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 R213										14,728,150,437,000.00	543,590,856,100	555,496,531,00
R214 On 28/02/2041 Spot Bond			10.50500	66.68142	10.50500	66.62487				543,872,343,772,500.00	622,929,304,500	988,246,288,80
Total R214 SPOT										13,872,343,772,500.00	622,929,304,500	988,246,288,80
Total For R214										13,872,343,772,500.00	622,929,304,500	988,246,288,80
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.19741				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.16421				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.68546				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	98.61644				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.92178				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.42820				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.28637				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.26190				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	97.78167				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.03334				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.71444				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.84743				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.88760				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.76769				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	97.34354				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	97.17827				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.03049				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	101.05312				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	100.90897				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.84697				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.72127				0.00	0	
Total RED142 SPOT										0.00	0	
Total For RED142										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	101.33358				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED30 On 16/09/2021 Spot Bond					0.00000	101.42831				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.43798				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.73364				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	101.24098				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	101.81692				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.89400				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.01049				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.01447				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.55397				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	98.44540				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.49376				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.44908				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	
RMB10 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RMB106 SPOT									0.00	0	
Total For RMB106									0.00	0	
RW21 On 21/04/2021 Spot Bond			5.13000	104.13611	5.13000	104.09257			0.00	0	
Total RW21 SPOT									0.00	0	
Total For RW21									0.00	0	
RW23 On 10/12/2023 Spot Bond			6.40500	109.75174	6.40500	109.69473			0.00	0	
Total RW23 SPOT									0.00	0	
Total For RW23									0.00	0	
RW28 On 10/12/2028 Spot Bond			10.93000	98.51638	10.93000	98.43001			0.00	0	
Total RW28 SPOT									0.00	0	
Total For RW28									0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.05500	110.58809	5.05500	110.54234			0.00	0	2,287,000,00
Total SBK23 SPOT									0.00	0	2,287,000,00
Total For SBK23									0.00	0	2,287,000,00
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	
SBK25 On 25/04/2021 Spot Bond					0.00000	100.79789			0.00	0	
Total SBK25 SPOT									0.00	0	
Total For SBK25									0.00	0	
SBK26 On 25/04/2021 Spot Bond			5.82500	105.08523	5.82500	105.03543			0.00	0	
Total SBK26 SPOT									0.00	0	
Total For SBK26									0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.25509			0.00	0	
Total SBN01 SPOT									0.00	0	
Total For SBN01									0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.31189			0.00	0	
Total SBS18 SPOT									0.00	0	
Total For SBS18									0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.54500	103.53012	4.54500	103.49202			0.00	0	
Total SBS19 SPOT									0.00	0	
Total For SBS19									0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.48000	118.34463	6.48000	118.28210			0.00	0	

Contract 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	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.27452				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.42500	112.89966	5.42500	112.84986				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			6.57000	109.14416	6.57000	109.08570				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			6.95500	116.15935	6.95500	116.09392				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			5.74000	118.23581	5.74000	118.18037				0.00	0	8,760,000,00
Total SBS34 SPOT										0.00	0	8,760,000,00
Total For SBS34										0.00	0	8,760,000,00
SBS38 On 29/01/2025 Spot Bond			5.95000	111.46500	5.95000	111.41085				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			7.86500	112.31550	7.86500	112.24372				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.49000	105.23304	4.49000	105.19433				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.91000	111.05449	4.91000	111.00985				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.24500	120.70190	6.24500	120.64040				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.08500	122.72008	7.08500	122.64930				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	

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			5.01500	110.70343	5.01500	110.65799				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.74563				0.00	1,600,000,000	1,700,000,000
Total SBS47 SPOT										0.00	1,600,000,000	1,700,000,000
Total For SBS47										0.00	1,600,000,000	1,700,000,000
SBS49 On 31/01/2022 Spot Bond					0.00000	100.98369				0.00	0	200,000,000
Total SBS49 SPOT										0.00	0	200,000,000
Total For SBS49										0.00	0	200,000,000
SBS50 On 31/01/2022 Spot Bond			4.68000	104.90700	4.68000	104.86679				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.47500	5.47500	5.47500	112.06624				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.07040				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.74105				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.91434				0.00	0	525,000,000
Total SBS55 SPOT										0.00	0	525,000,000
Total For SBS55										0.00	0	525,000,000
SBS56 On 12/06/2022 Spot Bond			4.70000	107.06605	4.70000	107.02507				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.82095				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	104.38192				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.11736				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	101.06744				0.00	0	755,000,00
Total SBS62 SPOT										0.00	0	755,000,00
Total For SBS62										0.00	0	755,000,00
SBS63 On 31/01/2026 Spot Bond					0.00000	100.89634				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.97265				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	99.46877				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.16071				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.77334				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.29926				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.14251				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.94100	315.05954	1.94100	315.00940				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.07500	5.07500	5.07500	206.00084				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.50287				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	105.11491				0.00	0	35,000,00

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 SBT102 SPOT										0.00	0	35,000,00
Total For SBT102										0.00	0	35,000,00
SBT102 On 31/03/2024 Spot Bond					0.00000	104.27084				0.00	0	119,081,30
Total SBT103 SPOT										0.00	0	119,081,30
Total For SBT103										0.00	0	119,081,30
SBT103 On 30/09/2025 Spot Bond					0.00000	103.66173				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.19390				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.39329				0.00	0	775,000,00
Total SBT202 SPOT										0.00	0	775,000,00
Total For SBT202										0.00	0	775,000,00
SBT203 On 03/12/2023 Spot Bond			6.85500	111.10808	6.85500	111.04638				0.00	0	2,000,000,00
Total SBT203 SPOT										0.00	0	2,000,000,00
Total For SBT203										0.00	0	2,000,000,00
SBT204 On 16/04/2024 Spot Bond					0.00000	100.53950				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	99.19514				0.00	0	500,000,00
Total SBT206 SPOT										0.00	0	500,000,00
Total For SBT206										0.00	0	500,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	105.64670				0.00	0	1,440,000,00
Total SBT207 SPOT										0.00	0	1,440,000,00
Total For SBT207										0.00	0	1,440,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	99.95738				0.00	0	500,000,00
Total SBT208 SPOT										0.00	0	500,000,00
Total For SBT208										0.00	0	500,000,00
SGI005 On 10/07/2021 Spot Bond					0.00000	100.98322				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.52446				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	100.38899				0.00	0	18,125,80
Total SLI4 SPOT										0.00	0	18,125,80
Total For SLI4										0.00	0	18,125,80
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.06119				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.05871				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.26907				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.06088				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.06390				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.06467				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.05930				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.06467				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.07385				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.07117				0.00	0	
Total SLRC4 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 SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.34981				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.06684				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	100.85161				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.60500	114.41015	6.60500	114.34889				0.00	0	4,050,000,00
Total SNT03 SPOT										0.00	0	4,050,000,00
Total For SNT03										0.00	0	4,050,000,00
SNT04 On 27/06/2022 Spot Bond					0.00000	101.39846				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	99.85374				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	98.83477				0.00	0	91,892,10
Total SOLB01 SPOT										0.00	0	91,892,10
Total For SOLB01										0.00	0	91,892,10
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.07732				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.56343				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	99.96102				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	99.95488				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.82766				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG004 On 15/03/2024 Spot Bond					0.00000	100.97791				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG005 On 18/06/2022 Spot Bond					0.00000	100.97382				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG006 On 18/06/2024 Spot Bond					0.00000	101.21909				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG007 On 15/10/2022 Spot Bond					0.00000	100.55601				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	100.60889				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	99.92988				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC010 On 01/12/2021 Spot Bond					0.00000	99.87711				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.31298				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN004 On 31/03/2021 Spot Bond			5.42000	102.81014	5.42000	102.76461				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN005 On 31/03/2021 Spot Bond			5.42000	102.81014	5.42000	102.76461				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.55500	3.55500	3.55500	142.43609				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN01: On 21/12/2026 Spot Bond			6.86000	119.04156	6.86000	118.97540				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			8.55000	89.59498	8.55000	89.53284				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	97.91495				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03: On 01/06/2021 Spot Bond					0.00000	99.83901				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.56403				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			6.15500	112.27531	6.15500	112.21923				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			4.88000	105.67840	4.88000	105.63617				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	98.71505				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.29646				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.19114				0.00	0	2,500,000,00
Total SSN047 SPOT										0.00	0	2,500,000,00
Total For SSN047										0.00	0	2,500,000,00
SSN05: On 08/12/2023 Spot Bond			2.55100	2.55100	2.55100	310.08307				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.36575				0.00	0	
Total SSN054 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 SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.24225				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	100.58381				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.42000	4.42000	4.42000	186.53716				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06: On 31/01/2025 Spot Bond			2.94000	2.94000	2.94000	145.75628				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.08000	5.08000	5.08000	102.89987				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.26100	4.26100	4.26100	101.95832				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.38000	4.38000	4.38000	187.00661				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.85539				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.85835				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	99.86556				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.01216				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.98693				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.92181				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.57715				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 31/07/2021 Spot Bond					0.00000	97.86400				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	99.85163				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	101.09284				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.21759				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.90000	4.90000	4.90000	209.59829				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.65413				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09: On 31/01/2030 Spot Bond					0.00000	100.25332				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.24383				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	101.01383				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	101.33796				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.13726				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.27500	92.84240	9.27500	92.77267				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	101.01008				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.11829				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 04/06/2021 Spot Bond					0.00000	100.94523				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.42500	90.31617	4.42500	186.47857				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.08000	85.81696	5.08000	205.89916				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 04/02/2022 Spot Bond					0.00000	100.20432				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	100.12755				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN10 On 11/05/2021 Spot Bond					0.00000	100.10177				0.00	0	
Total SSN108 SPOT										0.00	0	
Total For SSN108										0.00	0	
SSN10 On 11/05/2021 Spot Bond					0.00000	100.10177				0.00	0	
Total SSN109 SPOT										0.00	0	
Total For SSN109										0.00	0	
SSN11 On 17/05/2021 Spot Bond					0.00000	100.03693				0.00	0	
Total SSN110 SPOT										0.00	0	
Total For SSN110										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.45500	109.49807	7.45500	109.43204				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	99.95839				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	102.75005	8.55000	102.67878				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	99.85300				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	99.96486				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	99.96649				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.33984				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.61268				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.03207				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.24603				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.59207				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.55454				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.89180				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.14628				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.72169				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.65597				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.64667				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.21692				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.43141				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS163 On 22/10/2022 Spot Bond					0.00000	100.54022				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.03978				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.43584				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.45965				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A 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	
TH14A On 21/11/2021 Spot Bond					0.00000	99.95726				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			5.15000	106.14076	5.15000	106.09604				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.44499				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			5.31000	105.29276	5.31000	105.24704				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	99.95233				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.10173				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	99.95572				0.00	0	
Total TH14B3 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 TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.31484				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.39042				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	99.95087				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	99.92422				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	100.86230				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	100.65412				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	99.94764				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.41202				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	99.84856				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	99.96119				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	99.96296				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	99.95748				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.29022				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.37454				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	99.95370				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.45147				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	99.95563				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.14122				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.33801				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	99.93857				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	99.96239				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	99.96086				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	100.02297	8.49000	99.95482				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A ⁴ On 21/08/2022 Spot Bond					0.00000	99.96053				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A ⁵ On 21/08/2024 Spot Bond					0.00000	99.96045				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A ⁷ On 21/08/2022 Spot Bond					0.00000	99.96247				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A ⁸ On 21/08/2024 Spot Bond					0.00000	99.96070				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A ⁹ On 21/08/2024 Spot Bond			5.76000	100.01569	5.76000	99.93693				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B ¹ On 21/08/2024 Spot Bond					0.00000	99.95892				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B ² On 21/08/2024 Spot Bond					0.00000	99.95602				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B ³ On 21/08/2024 Spot Bond					0.00000	99.95586				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C ¹ On 21/08/2024 Spot Bond					0.00000	99.95642				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C ² On 21/08/2024 Spot Bond					0.00000	99.95256				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C ³ On 21/08/2024 Spot Bond					0.00000	99.95361				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D ¹ On 21/08/2024 Spot Bond					0.00000	99.93918				0.00	0	
Total TH16D1 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 TH16D1									0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.93240			0.00	0	
Total TH16D2 SPOT									0.00	0	
Total For TH16D2									0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.93638			0.00	0	
Total TH16D3 SPOT									0.00	0	
Total For TH16D3									0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	101.05978			0.00	0	
Total TL22 SPOT									0.00	0	
Total For TL22									0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.82978			0.00	0	
Total TL23 SPOT									0.00	0	
Total For TL23									0.00	0	
TL24 On 05/09/2022 Spot Bond			5.89500	108.78027	5.89500	108.72791			0.00	0	
Total TL24 SPOT									0.00	0	
Total For TL24									0.00	0	
TL25 On 04/09/2024 Spot Bond			7.05500	107.47511	7.05500	112.18647			0.00	0	
Total TL25 SPOT									0.00	0	
Total For TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.74659			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.77175			0.00	0	
Total TL27 SPOT									0.00	0	
Total For TL27									0.00	0	
TL28 On 24/04/2025 Spot Bond			7.33500	109.94314	7.33500	109.87789			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.07805			0.00	0	200,000,00
Total TL29 SPOT									0.00	0	200,000,00
Total For TL29									0.00	0	200,000,00
TL30 On 10/06/2024 Spot Bond					0.00000	100.86322			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.02351			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.14798				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.74500	113.06474	6.74500	113.00260				4,416,626,000.00	654,800	5,973,820,20
Total TN23 SPOT										4,416,626,000.00	654,800	5,973,820,20
Total For TN23										4,416,626,000.00	654,800	5,973,820,20
TN23/R On 06/11/2023 Spot Bond			100.00000	23.73052	100.00000	23.57157				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.30500	104.48233	8.30500	104.41190				154,480,766,836,000.00	18,600,935,200	7,532,885,90
Total TN25 SPOT										154,480,766,836,000.00	18,600,935,200	7,532,885,90
Total For TN25										154,480,766,836,000.00	18,600,935,200	7,532,885,90
TN25/R On 19/08/2025 Spot Bond			100.00000	11.93404	100.00000	11.85411				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			8.66500	103.61407	8.66500	103.54126				116,117,067,233,000.00	13,400,700,200	7,984,560,90
Total TN27 SPOT										116,117,067,233,000.00	13,400,700,200	7,984,560,90
Total For TN27										116,117,067,233,000.00	13,400,700,200	7,984,560,90
TN27/R On 14/11/2027 Spot Bond			100.00000	11.52511	100.00000	11.44791				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.24000	105.46639	10.24000	105.37962				0.00	0	1,240,000,00
Total TN30 SPOT										0.00	0	1,240,000,00
Total For TN30										0.00	0	1,240,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	120.46730	8.00000	120.38945				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.92500	95.14828	11.92500	95.05749				35,775,000,000,000.00	3,000,000,000	2,160,000,00
Total TN40 SPOT										35,775,000,000,000.00	3,000,000,000	2,160,000,00
Total For TN40										35,775,000,000,000.00	3,000,000,000	2,160,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	103.98980	10.75000	103.90009				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA3A: On 14/11/2022 Spot Bond					0.00000	98.82291				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			5.86500	107.59633	5.86500	107.54480				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.04838				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.07639				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	98.97869				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.24613				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.56084				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.15500	111.97028	6.15500	111.91435				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.53287				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.56084				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	103.10776	8.62000	103.03607				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	97.63618				0.00	0	
Total TRA4B1 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 TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.56807				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24: On 04/03/2021 Spot Bond					0.00000	99.75479				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24: On 18/03/2021 Spot Bond					0.00000	99.50341				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24: On 08/04/2021 Spot Bond					0.00000	99.15298				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24: On 22/04/2021 Spot Bond					0.00000	99.02960				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP24: On 21/07/2021 Spot Bond					0.00000	98.03863				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP24: On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP25: On 06/09/2021 Spot Bond					0.00000	97.58779				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25: On 16/09/2021 Spot Bond					0.00000	97.67435				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25: On 09/04/2021 Spot Bond					0.00000	99.47248				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP25: On 17/05/2021 Spot Bond					0.00000	99.06695				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP25: On 26/05/2021 Spot Bond					0.00000	98.97903				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP254 On 29/11/2021 Spot Bond					0.00000	96.79100				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP255 On 14/02/2022 Spot Bond					0.00000	95.35465				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.29574				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.38232				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.24262				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.45174				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC35 On 26/02/2021 Spot Bond					0.00000	100.88192				0.00	0	
Total TWC357 SPOT										0.00	0	
Total For TWC357										0.00	0	
TWC35 On 11/03/2021 Spot Bond					0.00000	100.79413				0.00	0	
Total TWC358 SPOT										0.00	0	
Total For TWC358										0.00	0	
TWC35 On 18/03/2021 Spot Bond					0.00000	100.76137				0.00	0	
Total TWC359 SPOT										0.00	0	
Total For TWC359										0.00	0	
TWC36 On 13/04/2021 Spot Bond					0.00000	100.42289				0.00	0	
Total TWC360 SPOT										0.00	0	
Total For TWC360										0.00	0	
TWC36 On 20/04/2021 Spot Bond					0.00000	100.34329				0.00	0	
Total TWC361 SPOT										0.00	0	
Total For TWC361										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC36 On 26/04/2021 Spot Bond					0.00000	100.26578				0.00	0	
Total TWC362 SPOT										0.00	0	
Total For TWC362										0.00	0	
TWC36 On 30/04/2021 Spot Bond					0.00000	100.23370				0.00	0	
Total TWC363 SPOT										0.00	0	
Total For TWC363										0.00	0	
TWC36 On 11/05/2021 Spot Bond					0.00000	100.11129				0.00	0	
Total TWC364 SPOT										0.00	0	
Total For TWC364										0.00	0	
TWC36 On 18/05/2021 Spot Bond					0.00000	100.03322				0.00	0	
Total TWC365 SPOT										0.00	0	
Total For TWC365										0.00	0	
UG21 On 02/03/2021 Spot Bond			6.56500	99.85632	6.56500	105.14198				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.03500	114.22894	9.03500	114.14532				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.59749				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.41215				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.29523				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	99.86563				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	99.94708				0.00	0	500,000,00
Total VKE14 SPOT										0.00	0	500,000,00
Total For VKE14										0.00	0	500,000,00
VKE15 On 14/02/2023 Spot Bond					0.00000	100.05690				0.00	0	
Total VKE15 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 VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.05902				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	101.00663				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.76091				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.58000	103.26898	4.58000	103.23058				0.00	0	
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	
WSP5/f On 28/05/2021 Spot Bond			100.00000	82.91848	100.00000	82.38121				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										1.58e+017	877,602,672,000	070,247,937,70
Total for SPOT :										1.58e+017	877,602,672,000	070,247,937,70
Total Futures										1.58e+017	877,602,678,870	070,248,997,14
Total Options										832 140.00	1,500	134,33
Grand Total:										1.58e+017	877,602,680,370	070,249,131,47