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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/05/2021

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			11.60911	74.53240	11.73727	73.86889			0.00	0	
ES33	On	05/08/2021	Bond Future			11.87174	75.32249	12.00544	74.65226			0.00	0	35
ES33	On	04/11/2021	Bond Future			12.12734	72.41659	12.26672	71.73905			0.00	0	
ES33	On	03/02/2022	Bond Future			12.40944	73.23803	12.55513	72.55286			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	06/05/2021	Bond Future			12.07826	73.27307	12.21128	72.50450			0.00	0	
ES42	On	05/08/2021	Bond Future			12.32529	74.04975	12.46431	73.27340			0.00	0	4,77
ES42	On	04/11/2021	Bond Future			12.56796	70.64657	12.71330	69.86165			0.00	0	
ES42	On	03/02/2022	Bond Future			12.82629	71.44806	12.97842	70.65423			0.00	0	
Total ES42 Future												0.00	0	4,77
Total For ES42												0.00	0	4,77
I2025	On	06/05/2021	Bond Future			152.22979	152.22979	152.20428	152.20428			133,962,215.20	880	1,1
I2025	On	05/08/2021	Bond Future			152.31240	152.31240	152.29237	152.29237			134,034,912.00	880	4,8
I2025	On	04/11/2021	Bond Future			154.07095	154.07095	154.05160	154.05160			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	03/02/2022	Bond Future			154.26011	154.26011	154.24566	154.24566			0.00	0	
Total I2025 Future												267,997,127.20	1,760	5,98
Total For I2025												267,997,127.20	1,760	5,98
I2029	On	06/05/2021	Bond Future			110.76378	110.76378	110.74207	110.74207			7,421,173.26	67	1,50
I2029	On	05/08/2021	Bond Future			111.93792	111.93792	111.91650	111.91650			7,499,840.64	67	2,96
I2029	On	04/11/2021	Bond Future			112.07907	112.07907	112.06180	112.06180			0.00	0	
I2029	On	03/02/2022	Bond Future			113.35022	113.35022	113.33274	113.33274			0.00	0	
Total I2029 Future												14,921,013.90	134	4,46
Total For I2029												14,921,013.90	134	4,46
I2033	On	06/05/2021	Bond Future			103.66703	103.66703	103.64438	103.64438			6,738,356.95	65	1,08
I2033	On	05/08/2021	Bond Future			104.76593	104.76593	104.74345	104.74345			6,809,785.45	65	9,62
I2033	On	04/11/2021	Bond Future			104.74994	104.74994	104.73181	104.73181			0.00	0	
I2033	On	03/02/2022	Bond Future			105.93803	105.93803	105.91969	105.91969			0.00	0	
Total I2033 Future												13,548,142.40	130	10,71
Total For I2033												13,548,142.40	130	10,71
I2038	On	06/05/2021	Bond Future			117.26179	117.26179	117.23540	117.23540			0.00	0	6,18
I2038	On	05/08/2021	Bond Future			116.78243	116.78243	116.76194	116.76194			0.00	0	7,62
I2038	On	04/11/2021	Bond Future			118.13101	118.13101	118.11089	118.11089			0.00	0	
I2038	On	03/02/2022	Bond Future			117.71790	117.71790	117.70330	117.70330			0.00	0	
Total I2038 Future												0.00	0	13,82
Total For I2038												0.00	0	13,82
I2046	On	06/05/2021	Bond Future			105.76959	105.76959	105.74583	105.74583			499,232,464.80	4,720	12,20
I2046	On	05/08/2021	Bond Future			106.89076	106.89076	106.86723	106.86723			504,524,387.20	4,720	16,72
I2046	On	04/11/2021	Bond Future			106.31621	106.31621	106.29897	106.29897			0.00	0	
I2046	On	03/02/2022	Bond Future			107.52205	107.52205	107.50474	107.50474			0.00	0	
Total I2046 Future												1,003,756,852.00	9,440	28,92
Total For I2046												1,003,756,852.00	9,440	28,92
I2050	On	06/05/2021	Bond Future			108.82571	108.82571	108.80123	108.80123			99,902,001.78	918	8,92
I2050	On	05/08/2021	Bond Future			108.05123	108.05123	108.03291	108.03291			99,191,029.14	918	11,18
I2050	On	04/11/2021	Bond Future			109.29891	109.29891	109.28089	109.28089			0.00	0	
I2050	On	03/02/2022	Bond Future			108.58990	108.58990	108.57832	108.57832			0.00	0	
Total I2050 Future												199,093,030.92	1,836	20,10
Total For I2050												199,093,030.92	1,836	20,10
R186	On	06/05/2021	Bond Future			7.31088	118.51988	7.38334	118.16264		7.93	393,367,481.72	3,319	40,82
R186	On	05/08/2021	Bond Future			7.50468	114.46631	7.58157	114.10595		7.30	364,346,264.73	3,183	91,78
R186	On	04/11/2021	Bond Future			7.68253	115.76114	7.76415	115.39739		6.70	0.00	0	
R186	On	03/02/2022	Bond Future			7.89158	111.76536	7.97866	111.39766		6.60	0.00	0	

Contract 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												757,713,746.45	6,502	132,61
R186	On	06/05/2021	Bond Future	10.76	Put			0.00000	0.00000	0,000	8.54	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			15,194.00000	15.19400	15,551,240	8.54	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.00000	0.00000	0,000	8.54	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			15,276.08000	15.27608	15,633,320	8.54	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.00000	0.00000	0,000	8.54	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call			15,235.05000	15.23505	15,592,290	8.54	0.00	0	
R186	On	06/05/2021	Bond Future	7.60	Put			129.58000	0.12958	18,220	8.09	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.60	Call			1,189.42000	1.18942	1,435,300	8.09	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.30	Call			303.49000	0.30349	314,660	7.95	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			714.49000	0.71449	368,420	7.95	0.00	0	15,17
R186	On	05/08/2021	Bond Future	8.62	Call			5,075.91000	5.07591	5,372,640	7.87	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			347.55000	0.34755	283,920	7.87	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,113.48000	5.11348	5,411,150	7.87	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			340.82000	0.34082	278,130	7.87	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,038.42000	5.03842	5,334,180	7.87	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			354.40000	0.35440	289,800	7.87	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,031.76000	3.03176	3,241,210	6.82	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,594.28000	1.59428	1,439,980	6.82	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			3,059.29000	3.05929	3,269,820	6.83	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,578.07000	1.57807	1,424,850	6.83	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,086.94000	3.08694	3,298,550	6.83	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,561.99000	1.56199	1,409,850	6.83	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			4,258.41000	4.25841	4,003,470	6.38	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,322.66000	1.32266	1,436,330	6.39	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			4,229.47000	4.22947	3,975,440	6.39	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,293.55000	1.29355	1,405,400	6.38	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			4,287.47000	4.28747	4,031,620	6.38	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,308.05000	1.30805	1,420,810	6.38	0.00	0	
Total R186 Option												0.00	0	25,17
Total For R186												757,713,746.45	6,502	157,75
R197	On	06/05/2021	Bond Future			322.40774	322.40774	322.35972	322.35972			27,082,250.16	84	2,68
R197	On	05/08/2021	Bond Future			317.84052	317.84052	317.79883	317.79883			18,434,750.16	58	1,02
R197	On	04/11/2021	Bond Future			321.51015	321.51015	321.46973	321.46973			0.00	0	
R197	On	03/02/2022	Bond Future			317.05381	317.05381	317.03949	317.03949			0.00	0	
Total R197 Future												45,517,000.32	142	3,71
Total For R197												45,517,000.32	142	3,71
R202	On	06/05/2021	Bond Future			232.35443	232.35443	232.30352	232.30352			0.00	0	7,82
R202	On	05/08/2021	Bond Future			230.57629	230.57629	230.52879	230.52879			0.00	0	9,37

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R202	On	04/11/2021	Bond Future			233.23808	233.23808	233.19136	233.19136			0.00	0	
R202	On	03/02/2022	Bond Future			231.57973	231.57973	231.54640	231.54640			0.00	0	
Total R202 Future												0.00	0	17,14
Total For R202												0.00	0	17,14
R2023	On	06/05/2021	Bond Future			4.62539	106.85570	4.68200	106.75533		1.21	45,199,961.10	423	26,98
R2023	On	05/08/2021	Bond Future			4.70568	107.96148	4.77175	107.86060		1.22	47,826,935.64	443	15,61
R2023	On	04/11/2021	Bond Future			4.72780	105.27408	4.80657	105.17267		1.18	0.00	0	
R2023	On	03/02/2022	Bond Future			4.79970	106.44310	4.89824	106.34062		1.05	0.00	0	
Total R2023 Future												93,026,896.74	866	42,62
R2023	On	06/05/2021	Bond Future	7.56	Put			0.00000	0.00000	0,000	1.96	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			4,941.17000	4.94117	5,041,540	1.96	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	0,000	1.96	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			4,974.43000	4.97443	5,074,800	1.96	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.00000	0.00000	0,000	1.96	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			4,957.80000	4.95780	5,058,170	1.96	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			73.65000	0.07365	55,660	1.52	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			863.90000	0.86390	946,050	1.50	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			77.11000	0.07711	58,380	1.50	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			877.25000	0.87725	959,780	1.51	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			75.35000	0.07535	57,000	1.51	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			890.65000	0.89065	973,540	1.52	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			448.76000	0.44876	505,240	1.23	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			302.98000	0.30298	258,050	1.23	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			432.72000	0.43272	488,130	1.23	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			312.62000	0.31262	266,620	1.23	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			440.71000	0.44071	496,660	1.23	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			307.77000	0.30777	262,310	1.23	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			310.48000	0.31048	266,820	1.06	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			495.40000	0.49540	554,620	1.06	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			306.77000	0.30677	263,510	1.06	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			482.50000	0.48250	540,900	1.06	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			314.60000	0.31460	270,520	1.06	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			488.74000	0.48874	547,560	1.06	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												93,026,896.74	866	42,62
R2030	On	06/05/2021	Bond Future			9.18193	95.19749	9.28962	94.59204		13.78	1,254,226,930.75	13,175	51,30
R2030	On	05/08/2021	Bond Future			9.40061	92.17774	9.51328	91.56643		13.03	1,267,167,391.78	13,747	108,22
R2030	On	04/11/2021	Bond Future			9.59837	93.22132	9.71598	92.60370		11.97	0.00	0	
R2030	On	03/02/2022	Bond Future			9.82247	90.25260	9.94570	89.62812		11.78	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2030 Future												2,521,394,322.53	26,922	159,53
R2030	On	06/05/2021	Bond Future	8.95	Call			101.92000	0.10192	78,090	13.59	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Put			2,028.81000	2.02881	1,399,530	13.59	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	8.86	Call			51.82000	0.05182	29,940	13.52	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Call			70.71000	0.07071	46,760	13.55	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Put			2,285.65000	2.28565	1,656,250	13.55	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.00	Call			143.30000	0.14330	124,390	13.63	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Put			1,783.28000	1.78328	1,158,920	13.63	0.00	0	5,00
R2030	On	06/05/2021	Bond Future	9.25	Call			562.29000	0.56229	689,630	13.78	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put			784.44000	0.78444	306,330	13.78	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Call			851.10000	0.85110	1,087,590	13.85	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put			513.86000	0.51386	144,900	13.85	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Put			2,993.33000	2.99333	2,373,420	13.46	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			24.16000	0.02416	9,700	13.46	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			724.18000	0.72418	266,600	13.79	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			614.26000	0.61426	762,130	13.79	0.00	0	30
R2030	On	06/05/2021	Bond Future	10.95	Call			8,719.78000	8.71978	9,325,230	14.91	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			0.00000	0.00000	0,000	14.91	0.00	0	30
R2030	On	06/05/2021	Bond Future	11.69	Put			0.00000	0.00000	0,000	14.91	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			12,259.75000	12.25975	12,865,200	14.91	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			0.00000	0.00000	0,000	14.91	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			12,352.67000	12.35267	12,958,120	14.91	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put			0.00000	0.00000	0,000	14.91	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call			12,306.23000	12.30623	12,911,680	14.91	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			346.00000	0.34600	388,060	13.72	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			1,131.95000	1.13195	568,560	13.72	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			5.45000	0.00545	0,020	14.62	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call			4,085.76000	4.08576	4,685,780	14.62	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			0.00000	0.00000	0,000	14.91	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call			7,677.93000	7.67793	8,283,380	14.91	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			0.00000	0.00000	0,000	13.17	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			7,784.62000	7.78462	7,179,170	13.17	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			880.76000	0.88076	373,710	13.76	0.00	0	70
R2030	On	06/05/2021	Bond Future	8.36	Put			5,399.32000	5.39932	4,793,650	13.21	0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Call			0.23000	0.00023	0,010	13.21	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Put			2,498.01000	2.49801	1,870,680	13.52	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Call			489.93000	0.48993	588,330	13.76	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			14.63000	0.01463	0,150	14.46	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.92	Call			3,458.34000	3.45834	4,049,310	14.46	0.00	0	

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	8.50	Put			6,260.91000	6.26091	5,743,320	12.48	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call			568.92000	0.56892	662,640	12.48	0.00	0	5,00
R2030	On	05/08/2021	Bond Future	9.50	Call			2,418.54000	2.41854	2,703,380	13.03	0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put			2,490.32000	2.49032	2,163,850	13.03	0.00	0	5,00
R2030	On	05/08/2021	Bond Future	8.83	Put			4,778.62000	4.77862	4,314,620	12.64	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Call			4,546.75000	4.54675	4,960,930	13.64	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put			1,188.97000	1.18897	991,840	13.64	0.00	0	4,00
R2030	On	05/08/2021	Bond Future	9.75	Call			3,151.52000	3.15152	3,489,620	13.19	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put			1,884.13000	1.88413	1,610,920	13.19	0.00	0	4,00
R2030	On	05/08/2021	Bond Future	10.30	Call			5,121.58000	5.12158	5,560,310	13.83	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put			874.44000	0.87444	718,320	13.98	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Put			4,988.51000	4.98851	4,515,540	12.61	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			913.87000	0.91387	1,052,210	12.61	0.00	0	2,00
R2030	On	05/08/2021	Bond Future	7.70	Put			10,626.92000	10.62692	10,038,010	12.48	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call			116.81000	0.11681	139,210	12.48	0.00	0	2,00
R2030	On	05/08/2021	Bond Future	8.95	Put			4,296.40000	4.29640	3,854,940	12.70	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			989.15000	0.98915	1,136,460	12.64	0.00	0	4,00
R2030	On	05/08/2021	Bond Future	8.95	Call			1,186.88000	1.18688	1,356,730	12.70	0.00	0	6,00
R2030	On	05/08/2021	Bond Future	9.45	Put			2,627.38000	2.62738	2,290,120	13.00	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			2,284.69000	2.28469	2,558,740	13.00	0.00	0	6,00
R2030	On	05/08/2021	Bond Future	12.10	Call			12,736.76000	12.73676	13,334,300	14.10	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			45.48000	0.04548	31,710	14.10	0.00	0	6,00
R2030	On	05/08/2021	Bond Future	10.30	Put			996.13000	0.99613	823,550	13.83	0.00	0	2,00
R2030	On	05/08/2021	Bond Future	10.42	Call			5,597.34000	5.59734	6,053,970	13.99	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put			864.00000	0.86400	709,320	13.99	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			5,637.56000	5.63756	6,095,610	14.01	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			853.81000	0.85381	700,550	14.01	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			5,557.33000	5.55733	6,012,520	13.98	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			3,680.66000	3.68066	4,013,730	12.06	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	8.27	Put			8,630.94000	8.63094	8,106,180	11.42	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			647.49000	0.64749	740,350	11.42	0.00	0	3,00
R2030	On	04/11/2021	Bond Future	8.77	Put			6,323.30000	6.32330	5,859,120	11.43	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,198.69000	1.19869	1,352,130	11.43	0.00	0	3,00
R2030	On	04/11/2021	Bond Future	11.44	Call			9,103.40000	9.10340	9,625,010	12.93	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			640.47000	0.64047	544,460	12.93	0.00	0	3,00
R2030	On	04/11/2021	Bond Future	10.60	Call			6,005.58000	6.00558	6,436,640	12.75	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			1,531.73000	1.53173	1,345,170	12.75	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			6,042.08000	6.04208	6,474,330	12.76	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			1,519.27000	1.51927	1,333,900	12.76	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			5,969.15000	5.96915	6,399,020	12.74	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/11/2021	Bond Future	9.20	Put		4,699.38000	4.69938	4,300,980	11.65	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call		1,949.10000	1.94910	2,168,320	11.65	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	11.26	Call		8,415.58000	8.41558	8,920,520	12.93	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put		786.86000	0.78686	674,180	12.93	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	9.90	Put		2,725.06000	2.72506	2,440,510	12.06	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		1,544.29000	1.54429	1,356,540	12.74	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Call		2,289.66000	2.28966	2,520,520	11.39	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call		2,475.49000	2.47549	2,718,870	11.44	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call		1,437.51000	1.43751	1,602,430	11.19	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.39	Put		9,219.08000	9.21908	8,709,100	11.19	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Call		909.34000	0.90934	1,023,840	11.19	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call		3,254.51000	3.25451	3,545,350	11.66	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put		4,095.51000	4.09551	3,761,870	11.66	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Put		5,074.11000	5.07411	4,693,010	11.44	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put		5,360.85000	5.36085	4,967,230	11.39	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.45	Call		2,496.66000	2.49666	2,741,430	11.45	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		5,042.96000	5.04296	4,663,250	11.45	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		2,454.43000	2.45443	2,696,420	11.44	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		5,105.40000	5.10540	4,722,910	11.44	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Call		6,424.46000	6.42446	6,848,690	12.53	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put		2,008.01000	2.00801	1,807,760	12.53	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put		4,593.69000	4.59369	4,234,960	11.54	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call		2,827.59000	2.82759	3,093,340	11.54	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put		7,191.24000	7.19124	6,731,680	11.19	0.00	0	
Total R2030 Option											0.00	0	34,34
Total For R2030											2,521,394,322.53	26,922	193,88
R2032	On	06/05/2021	Bond Future			10.00689	89.41337	10.10453	88.82785	16.58	109,084,311.40	1,220	71,60
R2032	On	05/08/2021	Bond Future			10.22682	90.33864	10.32856	89.74754	15.17	119,518,020.72	1,323	132,70
R2032	On	04/11/2021	Bond Future			10.43712	87.21477	10.54309	86.61751	14.65	0.00	0	0
R2032	On	03/02/2022	Bond Future			10.66782	88.18338	10.77845	87.57949	13.75	0.00	0	0
Total R2032 Future											228,602,332.12	2,543	204,40
R2032	On	06/05/2021	Bond Future	12.12	Put		0.00000	0.00000	0,000	18.04	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call		10,987.92000	10.98792	11,573,440	18.04	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put		0.00000	0.00000	0,000	18.04	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Call		10,938.22000	10.93822	11,523,740	18.04	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call		1,607.50000	1.60750	1,966,110	16.94	0.00	0	70
R2032	On	06/05/2021	Bond Future	10.33	Put		275.39000	0.27539	48,480	16.94	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put		0.00000	0.00000	0,000	18.04	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.57	Call		13,179.22000	13.17922	13,764,740	18.04	0.00	0	

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	06/05/2021	Bond Future	12.10	Put		0.00000	0.00000	0,000	18.04	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call		10,888.46000	10.88846	11,473,980	18.04	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put		946.24000	0.94624	796,340	16.50	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call		6,630.61000	6.63061	7,073,230	16.50	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put		933.89000	0.93389	785,410	16.50	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call		6,671.07000	6.67107	7,115,110	16.50	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put		921.66000	0.92166	774,600	16.50	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call		6,590.22000	6.59022	7,031,420	16.50	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call		1,072.87000	1.07287	1,192,280	13.85	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call		7,645.02000	7.64502	8,080,930	15.85	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call		7,681.71000	7.68171	8,118,720	15.85	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		1,474.91000	1.47491	1,313,560	15.85	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		1,460.95000	1.46095	1,300,700	15.85	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		7,608.40000	7.60840	8,043,200	15.85	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		1,488.98000	1.48898	1,326,520	15.85	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put		8,258.44000	8.25844	7,780,590	13.85	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		6,019.28000	6.01928	5,606,720	14.12	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		1,889.80000	1.88980	2,074,500	14.12	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call		11,989.69000	11.98969	12,521,140	15.85	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		457.78000	0.45778	391,970	15.85	0.00	0	70
R2032	On	03/02/2022	Bond Future	11.13	Call		5,255.59000	5.25559	5,598,520	14.07	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put		3,374.51000	3.37451	3,113,550	14.07	0.00	0	2
R2032	On	03/02/2022	Bond Future	10.95	Call		4,700.23000	4.70023	5,021,880	13.90	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Put		10,602.65000	10.60265	10,106,990	13.03	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		1,034.85000	1.03485	1,143,080	13.03	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.81	Call		1,939.83000	1.93983	2,118,220	13.07	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put		5,459.12000	5.45912	5,101,640	13.47	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put		8,438.22000	8.43822	7,986,430	13.03	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call		1,576.03000	1.57603	1,728,130	13.03	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.66	Call		3,879.03000	3.87903	4,164,850	13.69	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put		4,525.83000	4.52583	4,207,760	13.69	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.44	Call		3,309.20000	3.30920	3,567,110	13.54	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put		3,775.16000	3.77516	3,492,920	13.90	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.14	Call		2,604.59000	2.60459	2,824,200	13.31	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put		6,170.94000	6.17094	5,786,660	13.31	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.45	Call		3,334.09000	3.33409	3,593,280	13.54	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		5,144.07000	5.14407	4,799,370	13.54	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call		3,284.09000	3.28409	3,540,730	13.53	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		7,428.80000	7.42880	7,003,300	13.07	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		11,839.19000	11.83919	11,324,000	13.03	0.00	0	

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	8.91	Call		814.79000	0.81479	903,490	13.03		0.00	0	19
R2032	On	03/02/2022	Bond Future	9.62	Call		1,633.71000	1.63371	1,790,180	13.03		0.00	0	2
R2032	On	03/02/2022	Bond Future	10.35	Call		3,087.74000	3.08774	3,334,150	13.47		0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		5,205.96000	5.20596	4,858,710	13.53		0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		5,175.10000	5.17510	4,829,120	13.54		0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		3,259.09000	3.25909	3,514,450	13.52		0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		5,236.98000	5.23698	4,888,450	13.52		0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Call		3,537.67000	3.53767	3,807,050	13.60		0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		4,902.03000	4.90203	4,567,520	13.60		0.00	0	2
R2032	On	03/02/2022	Bond Future	9.62	Put		8,255.09000	8.25509	7,807,670	13.03		0.00	0	
Total R2032 Option												0.00	0	6,28
Total For R2032												228,602,332.12	2,543	210,71
R2035	On	06/05/2021	Bond Future			10.72220	88.55539	10.85499	87.70759	18.58		460,399,472.61	5,199	67,63
R2035	On	05/08/2021	Bond Future			10.94831	89.47174	11.08667	88.61562	17.11		467,489,841.50	5,225	87,16
R2035	On	04/11/2021	Bond Future			11.16513	86.00822	11.30915	85.14289	16.63		0.00	0	
R2035	On	03/02/2022	Bond Future			11.40535	86.96340	11.55569	86.08854	15.47		0.00	0	
Total R2035 Future												927,889,314.11	10,424	154,75
R2035	On	06/05/2021	Bond Future	10.24	Call		19.51000	0.01951	7,630	17.89		0.00	0	2
R2035	On	06/05/2021	Bond Future	10.24	Put		4,050.28000	4.05028	3,190,600	17.89		0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put		370.80000	0.37080	58,250	18.98		0.00	0	50
R2035	On	06/05/2021	Bond Future	10.55	Call		194.08000	0.19408	193,280	18.36		0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put		2,159.54000	2.15954	1,310,940	18.36		0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put		5,334.24000	5.33424	4,484,010	17.58		0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call		71.97000	0.07197	50,530	18.14		0.00	0	60
R2035	On	06/05/2021	Bond Future	11.15	Put		228.64000	0.22864	22,990	19.15		0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call		2,069.39000	2.06939	2,711,540	19.15		0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call		11,701.27000	11.70127	12,549,070	20.35		0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Call		6,944.12000	6.94412	7,791,450	20.35		0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Call		1,594.11000	1.59411	2,129,360	18.98		0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		703.00000	0.70300	918,220	18.65		0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.55	Call		4,267.26000	4.26726	5,093,580	19.93		0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		21.69000	0.02169	0,210	19.93		0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.77	Call		10,981.88000	10.98188	11,829,680	20.35		0.00	0	
R2035	On	06/05/2021	Bond Future	10.05	Call		2.82000	0.00282	0,390	17.58		0.00	0	50
R2035	On	06/05/2021	Bond Future	10.40	Put		3,028.10000	3.02810	2,158,860	18.14		0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		8,759.64000	8.75964	9,607,430	20.35		0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		0.01000	0.00001	0,000	20.35		0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call		8,867.69000	8.86769	9,715,480	20.35		0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		0.01000	0.00001	0,000	20.35		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2035	On	06/05/2021	Bond Future	12.91	Put		0.00000	0.00000	0,000	20.35	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.81	Put		988.88000	0.98888	356,300	18.65	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		90.90000	0.09090	3,760	19.47	0.00	0	20
R2035	On	06/05/2021	Bond Future	11.32	Call		2,966.25000	2.96625	3,726,910	19.47	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		0.47000	0.00047	0,000	20.35	0.00	0	20
R2035	On	06/05/2021	Bond Future	12.36	Call		8,813.69000	8.81369	9,661,480	20.35	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put		0.00000	0.00000	0,000	20.35	0.00	0	1,600
R2035	On	06/05/2021	Bond Future	12.35	Put		0.01000	0.00001	0,000	20.35	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	0,000	15.88	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		49,591.65000	49.59165	48,735,530	15.88	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.00000	0.00000	0,000	15.88	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		49,475.07000	49.47507	48,618,950	15.88	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.00000	0.00000	0,000	15.88	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		2,382.99000	2.38299	2,013,510	17.55	0.00	0	100
R2035	On	05/08/2021	Bond Future	10.77	Call		2,220.09000	2.22009	2,547,330	16.88	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		4,198.23000	4.19823	3,669,350	16.88	0.00	0	100
R2035	On	05/08/2021	Bond Future	10.02	Put		7,669.54000	7.66954	6,956,120	15.91	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		49,708.36000	49.70836	48,852,240	15.88	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		731.02000	0.73102	873,720	15.91	0.00	0	100
R2035	On	05/08/2021	Bond Future	11.37	Call		4,097.51000	4.09751	4,584,150	17.55	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call		1,265.36000	1.26536	1,458,960	15.58	0.00	0	300
R2035	On	04/11/2021	Bond Future	10.12	Put		8,831.55000	8.83155	8,161,530	15.58	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,279.31000	1.27931	1,474,620	15.58	0.00	0	400
R2035	On	04/11/2021	Bond Future	10.62	Put		6,482.96000	6.48296	5,910,170	16.00	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		2,221.63000	2.22163	2,514,170	16.00	0.00	0	400
R2035	On	04/11/2021	Bond Future	13.82	Call		13,658.14000	13.65814	14,441,720	18.04	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		459.72000	0.45972	377,970	18.04	0.00	0	400
R2035	On	04/11/2021	Bond Future	11.75	Call		5,538.50000	5.53850	6,058,450	17.20	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put		2,968.79000	2.96879	2,623,410	17.20	0.00	0	700
R2035	On	04/11/2021	Bond Future	11.08	Call		3,391.96000	3.39196	3,780,290	16.47	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		4,774.94000	4.77494	4,297,940	16.47	0.00	0	700
R2035	On	04/11/2021	Bond Future	10.23	Put		8,253.41000	8.25341	7,602,650	15.58	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		1,440.18000	1.44018	1,654,750	15.58	0.00	0	700
R2035	On	04/11/2021	Bond Future	12.52	Call		8,451.12000	8.45112	9,093,000	18.04	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		1,664.13000	1.66413	1,440,680	18.04	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		8,488.94000	8.48894	9,132,280	18.04	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		1,649.34000	1.64934	1,427,350	18.04	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		8,413.35000	8.41335	9,053,760	18.04	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Call		3,737.00000	3.73700	4,150,080	16.58	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put		4,391.63000	4.39163	3,939,380	16.58	0.00	0	300

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	04/11/2021	Bond Future	10.60	Call		2,176.55000	2.17655	2,464,950	15.98	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put		6,566.21000	6.56621	5,989,280	15.98	0.00	0	38
R2035	On	04/11/2021	Bond Future	10.11	Put		8,885.21000	8.88521	8,213,480	15.58	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		1,679.03000	1.67903	1,454,110	18.04	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put		10,490.17000	10.49017	9,812,540	14.58	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Put		12,770.39000	12.77039	12,039,040	14.58	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call		1,644.32000	1.64432	1,865,620	14.58	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.73	Call		5,188.23000	5.18823	5,666,790	15.66	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put		4,190.58000	4.19058	3,794,280	15.66	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.03	Call		3,209.98000	3.20998	3,565,360	15.07	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put		6,328.99000	6.32899	5,809,510	15.07	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.22	Call		3,703.47000	3.70347	4,093,180	15.23	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call		1,420.23000	1.42023	1,617,460	14.58	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.39	Call		4,173.06000	4.17306	4,593,070	15.38	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		5,138.01000	5.13801	4,683,160	15.38	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call		2,329.81000	2.32981	2,616,340	14.72	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put		7,811.10000	7.81110	7,222,770	14.72	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.22	Put		5,675.67000	5.67567	5,190,520	15.23	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		957.68000	0.95768	1,101,190	14.58	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call		3,730.50000	3.73050	4,122,010	15.24	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		5,642.96000	5.64296	5,159,610	15.24	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		3,757.62000	3.75762	4,150,930	15.25	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		5,610.41000	5.61041	5,128,860	15.25	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Call		5,677.14000	5.67714	6,180,230	15.83	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put		3,835.09000	3.83509	3,463,320	15.83	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.28	Call		3,866.48000	3.86648	4,266,940	15.29	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put		5,481.17000	5.48117	5,006,770	15.29	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put		9,648.97000	9.64897	8,995,410	14.58	0.00	0	
Total R2035 Option											0.00	0	17,30
Total For R2035											927,889,314.11	10,424	172,10
R2037	On	06/05/2021	Bond Future			10.94235	84.18010	11.07016	83.36886	19.87	1,523,154,729.40	18,094	46,50
R2037	On	05/08/2021	Bond Future			11.16947	80.79597	11.30268	79.97675	19.23	1,262,033,051.40	15,620	122,66
R2037	On	04/11/2021	Bond Future			11.37626	81.71108	11.51472	80.88308	17.76	0.00	0	
R2037	On	03/02/2022	Bond Future			11.60527	78.36433	11.74965	77.52714	17.41	0.00	0	
Total R2037 Future											2,785,187,780.80	33,714	169,20
R2037	On	06/05/2021	Bond Future	12.42	Put		0.10000	0.00010	0,000	21.74	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call		7,868.58000	7.86858	8,679,720	21.74	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		0.08000	0.00008	0,000	21.74	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		7,976.17000	7.97617	8,787,330	21.74	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	06/05/2021	Bond Future	12.43	Put		0.09000	0.00009	0,000	21.74	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		7,922.40000	7.92240	8,733,550	21.74	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		1,242.90000	1.24290	1,025,080	21.01	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		6,803.92000	6.80392	7,401,590	21.01	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		1,272.33000	1.27233	1,050,780	21.01	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		6,843.78000	6.84378	7,443,320	21.01	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		1,257.54000	1.25754	1,037,860	21.01	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		6,883.72000	6.88372	7,485,120	21.01	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		8,751.72000	8.75172	9,372,400	19.26	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		1,603.71000	1.60371	1,396,390	19.26	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Put		4,185.35000	4.18535	3,767,870	17.75	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		4,038.49000	4.03849	4,449,010	17.75	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.82	Call		8,788.95000	8.78895	9,410,970	19.26	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		1,589.70000	1.58970	1,383,720	19.26	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		8,826.24000	8.82624	9,449,580	19.26	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		1,575.80000	1.57580	1,371,140	19.26	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		6,845.38000	6.84538	7,394,460	18.89	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		2,388.08000	2.38808	2,109,160	18.89	0.00	0	60
R2037	On	03/02/2022	Bond Future	11.47	Put		5,544.13000	5.54413	5,090,840	17.15	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		3,855.59000	3.85559	4,236,100	17.13	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		5,608.47000	5.60847	5,151,790	17.13	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		3,882.80000	3.88280	4,265,010	17.14	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		5,576.22000	5.57622	5,121,240	17.14	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		3,910.10000	3.91010	4,294,000	17.15	0.00	0	
Total R2037 Option											0.00	0	1,200
Total For R2037											2,785,187,780.80	33,714	170,400
R2040	On	06/05/2021	Bond Future			11.06709	86.26386	11.20488	85.33331	20.33	1,710,439,816.08	19,828	38,140
R2040	On	05/08/2021	Bond Future			11.28932	82.65100	11.43302	81.71129	19.82	1,856,837,366.00	22,466	82,980
R2040	On	04/11/2021	Bond Future			11.49147	83.58718	11.64091	82.63731	18.34	0.00	0	
R2040	On	03/02/2022	Bond Future			11.71505	80.01104	11.87096	79.05071	17.84	0.00	0	
Total R2040 Future											3,567,277,182.08	42,294	121,120
R2040	On	06/05/2021	Bond Future	10.83	Put		2,698.94000	2.69894	1,756,160	19.64	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		127.71000	0.12771	115,480	19.64	0.00	0	30
R2040	On	06/05/2021	Bond Future	11.58	Put		157.43000	0.15743	9,920	20.86	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		0.33000	0.00033	0,000	22.39	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		7,647.25000	7.64725	8,577,470	22.39	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		0.37000	0.00037	0,000	22.39	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		2,608.48000	2.60848	3,391,520	20.86	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		12,722.24000	12.72224	13,652,790	22.39	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	06/05/2021	Bond Future	12.43	Call		7.59005000	7.590005	8,520,230	22.39	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		0.000000	0.000000	0,000	22.39	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.42	Put		0.400000	0.000040	0,000	22.39	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		7,532.780000	7.53278	8,462,930	22.39	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		2,218.450000	2.21845	2,563,750	19.56	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.55	Put		3,023.670000	3.02367	2,574,680	20.26	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		3,776.030000	3.77603	4,266,750	20.26	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		17,876.080000	17.87608	18,802,250	21.77	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		7,608.870000	7.60887	8,320,100	21.77	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		1,198.060000	1.19806	969,580	21.77	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		7,524.010000	7.52401	8,231,210	21.77	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		40.220000	0.04022	26,680	21.77	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.47	Put		1,226.790000	1.22679	994,280	21.77	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put		4,762.110000	4.76211	4,167,700	19.56	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Call		7,566.410000	7.56641	8,275,630	21.77	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		1,212.360000	1.21236	981,870	21.77	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		1,750.420000	1.75042	1,510,750	19.93	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		9,126.450000	9.12645	9,838,170	19.93	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		1,735.310000	1.73531	1,497,160	19.93	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		9,049.030000	9.04903	9,757,690	19.93	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		1,765.640000	1.76564	1,524,430	19.93	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		9,087.720000	9.08772	9,797,920	19.93	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		4,071.600000	4.07160	4,513,730	17.67	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		5,879.010000	5.87901	5,360,810	17.67	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		4,100.430000	4.10043	4,544,530	17.68	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		5,844.630000	5.84463	5,328,400	17.68	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		4,042.870000	4.04287	4,483,030	17.66	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		5,913.570000	5.91357	5,393,400	17.66	0.00	0	
Total R2040 Option											0.00	0	3,60
Total For R2040											3,567,277,182.08	42,294	124,72
R2044	On	06/05/2021	Bond Future			11.12162	82.88621	11.25430	81.98409	21.32	1,133,468,921.75	13,675	41,08
R2044	On	05/08/2021	Bond Future			11.33507	79.36361	11.47351	78.45251	20.79	1,594,653,015.73	20,093	57,36
R2044	On	04/11/2021	Bond Future			11.52902	80.26255	11.67302	79.34167	19.23	0.00	0	
R2044	On	03/02/2022	Bond Future			11.74325	76.77465	11.89356	75.84351	18.67	0.00	0	
Total R2044 Future											2,728,121,937.48	33,768	98,44
R2044	On	06/05/2021	Bond Future	10.70	Put		3,919.200000	3.91920	3,000,510	20.29	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call		32.720000	0.03272	16,150	20.29	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call		1,466.020000	1.46602	1,968,640	21.55	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Call		461.650000	0.46165	561,310	21.09	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	06/05/2021	Bond Future	11.10	Put		1,512.41000	1.51241	709,950	21.09	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.50	Call		7,692.30000	7.69230	8,594,090	23.49	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		0.33000	0.00033	0,000	23.49	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call		4,188.30000	4.18830	5,057,250	22.62	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put		612.92000	0.61292	142,330	21.47	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		1,253.03000	1.25303	1,684,560	21.47	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.43	Put		0.64000	0.00064	0,000	23.49	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		7,294.89000	7.29489	8,196,370	23.49	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		0.53000	0.00053	0,000	23.49	0.00	0	
R2044	On	06/05/2021	Bond Future	11.79	Put		65.74000	0.06574	1,870	22.35	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Put		494.95000	0.49495	95,450	21.55	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call		3,539.16000	3.53916	4,377,410	22.35	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		7,408.80000	7.40880	8,310,390	23.49	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		0.59000	0.00059	0,000	23.49	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		7,351.89000	7.35189	8,253,420	23.49	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		33.66000	0.03366	0,490	22.62	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		7,912.35000	7.91235	8,612,320	22.85	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		1,120.30000	1.12030	909,170	22.85	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		7,954.79000	7.95479	8,656,620	22.85	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		1,107.05000	1.10705	897,780	22.85	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		7,869.96000	7.86996	8,568,060	22.85	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		1,133.68000	1.13368	920,680	22.85	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		1,838.26000	1.83826	1,597,700	20.90	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		8,968.35000	8.96835	9,650,160	20.90	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		1,822.70000	1.82270	1,583,630	20.90	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		9,006.38000	9.00638	9,689,680	20.90	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		1,807.25000	1.80725	1,569,670	20.90	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		8,930.36000	8.93036	9,610,680	20.90	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		4,116.08000	4.11608	4,546,030	18.53	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		5,889.10000	5.88910	5,387,910	18.53	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		4,058.24000	4.05824	4,484,360	18.50	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		5,958.97000	5.95897	5,453,950	18.50	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		4,086.98000	4.08698	4,515,020	18.51	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		5,923.81000	5.92381	5,420,710	18.51	0.00	0	
Total R2044 Option											0.00	0	18,60
Total For R2044											2,728,121,937.48	33,768	117,04
R2048	On	06/05/2021	Bond Future			11.03074	82.17073	11.16324	81.24161	21.66	382,093,894.50	4,650	87,50
R2048	On	05/08/2021	Bond Future			11.22949	83.02109	11.36766	82.08271	20.07	374,176,052.63	4,507	171,80
R2048	On	04/11/2021	Bond Future			11.41918	79.54765	11.56305	78.59919	19.61	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	03/02/2022	Bond Future			11.62796	80.43105	11.77825	79.47211		17.90	0.00	0	
Total R2048 Future												756,269,947.13	9,157	259,34
R2048	On	06/05/2021	Bond Future	12.34	Put			0.54000	0.00054	0,000	23.95	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call			7,479.19000	7.47919	8,407,770	23.95	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put			0.45000	0.00045	0,000	23.95	0.00	0	
R2048	On	06/05/2021	Bond Future	10.90	Put			2,126.11000	2.12611	1,215,950	21.50	0.00	0	
R2048	On	06/05/2021	Bond Future	10.90	Call			261.25000	0.26125	280,210	21.50	0.00	0	1,00
R2048	On	06/05/2021	Bond Future	11.40	Put			331.41000	0.33141	43,280	22.42	0.00	0	
R2048	On	06/05/2021	Bond Future	11.40	Call			1,945.05000	1.94505	2,586,040	22.42	0.00	0	1,00
R2048	On	06/05/2021	Bond Future	10.20	Put			7,216.86000	7.21686	6,287,500	19.93	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call			7,595.19000	7.59519	8,523,860	23.95	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put			0.49000	0.00049	0,000	23.95	0.00	0	
R2048	On	06/05/2021	Bond Future	10.20	Call			0.25000	0.00025	0,010	19.93	0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Put			2,734.22000	2.73422	1,789,200	21.34	0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Call			140.63000	0.14063	124,730	21.34	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call			7,537.23000	7.53723	8,465,860	23.95	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put			10,647.27000	10.64727	9,799,910	18.13	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call			404.28000	0.40428	495,300	18.13	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put			8,520.90000	8.52090	7,730,960	18.25	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call			718.13000	0.71813	866,570	18.25	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.90	Put			5,237.82000	5.23782	4,614,640	19.53	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call			1,979.46000	1.97946	2,294,660	19.53	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.60	Put			6,736.20000	6.73620	6,025,190	18.93	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call			1,259.41000	1.25941	1,486,780	18.93	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call			8,151.53000	8.15153	8,878,390	22.12	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put			1,097.62000	1.09762	886,100	22.12	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call			8,195.07000	8.19507	8,923,820	22.12	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put			1,084.52000	1.08452	874,890	22.12	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put			3,998.87000	3.99887	3,466,340	20.00	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call			2,857.63000	2.85763	3,263,480	20.00	0.00	0	1,00
R2048	On	05/08/2021	Bond Future	10.50	Put			7,298.66000	7.29866	6,560,040	18.71	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Call			1,058.81000	1.05881	1,258,570	18.71	0.00	0	1,00
R2048	On	05/08/2021	Bond Future	12.50	Call			8,108.04000	8.10804	8,833,000	22.12	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put			1,110.86000	1.11086	897,440	22.12	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put			1,752.65000	1.75265	1,516,410	21.34	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call			9,324.42000	9.32442	10,038,150	21.34	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put			1,737.51000	1.73751	1,502,780	21.34	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call			9,363.43000	9.36343	10,078,660	21.34	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put			1,722.49000	1.72249	1,489,260	21.34	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	04/11/2021	Bond Future	12.83	Call		9.28545000	9.28545	9,997,670	21.34	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		4,007.79000	4.00779	4,443,580	17.62	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		5,998.18000	5.99818	5,475,030	17.62	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		4,037.71000	4.03771	4,475,550	17.63	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		5,962.07000	5.96207	5,440,970	17.63	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		4,067.73000	4.06773	4,507,600	17.64	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		5,926.17000	5.92617	5,407,100	17.64	0.00	0	
Total R2048 Option											0.00	0	6,66
Total For R2048											756,269,947.13	9,157	266,00
R209	On	06/05/2021	Bond Future			10.65582	68.15377	10.78328	67.44814	22.05	818,731,239.01	12,013	10,05
R209	On	05/08/2021	Bond Future			10.85543	68.85906	10.98768	68.14646	19.99	851,511,135.96	12,366	28,0
R209	On	04/11/2021	Bond Future			11.04567	66.49721	11.18280	65.77698	19.29	0.00	0	3,6i
R209	On	03/02/2022	Bond Future			11.25144	67.23574	11.39388	66.50748	18.21	0.00	0	
Total R209 Future											1,670,242,374.97	24,379	41,74
R209	On	06/05/2021	Bond Future	12.22	Put		0.05000	0.00005	0,000	23.85	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		7,262.69000	7.26269	7,968,270	23.85	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		0.04000	0.00004	0,000	23.85	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Put		7,620.14000	7.62014	6,914,490	21.13	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Call		0.02000	0.00002	0,000	21.13	0.00	0	2,1i
R209	On	06/05/2021	Bond Future	10.35	Put		2,533.09000	2.53309	1,801,300	21.65	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call		90.12000	0.09012	63,960	21.65	0.00	0	50
R209	On	06/05/2021	Bond Future	10.60	Call		358.39000	0.35839	399,440	21.91	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put		6,042.41000	6.04241	5,336,390	21.13	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call		0.40000	0.00040	0,010	21.13	0.00	0	4,0i
R209	On	06/05/2021	Bond Future	11.00	Call		1,491.30000	1.49130	1,933,110	22.34	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put		315.73000	0.31573	51,910	22.34	0.00	0	3,50
R209	On	06/05/2021	Bond Future	10.00	Put		4,516.43000	4.51643	3,806,160	21.28	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Call		7,309.08000	7.30908	8,014,670	23.85	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call		4,288.12000	4.28812	4,983,420	23.52	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put		10.39000	0.01039	0,060	23.52	0.00	0	3,7i
R209	On	06/05/2021	Bond Future	10.25	Put		3,070.31000	3.07031	2,343,210	21.53	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		45.35000	0.04535	23,880	21.53	0.00	0	5,3i
R209	On	06/05/2021	Bond Future	11.25	Call		2,584.60000	2.58460	3,205,040	22.78	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put		1,376.42000	1.37642	711,840	21.91	0.00	0	1,7i
R209	On	06/05/2021	Bond Future	12.24	Call		7,355.44000	7.35544	8,061,030	23.85	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		0.04000	0.00004	0,000	23.85	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		89.81000	0.08981	4,620	22.78	0.00	0	9,1i
R209	On	06/05/2021	Bond Future	12.25	Call		7,401.72000	7.40172	8,107,320	23.85	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		0.03000	0.00003	0,000	23.85	0.00	0	8,3i

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	06/05/2021	Bond Future	10.00	Call		5.61000	0.00561	0,970	21.28	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		5,414.70000	5.41470	5,913,520	21.22	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		1,270.31000	1.27031	1,056,530	21.22	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		5,451.11000	5.45111	5,951,500	21.24	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		1,258.09000	1.25809	1,045,880	21.24	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		5,378.23000	5.37823	5,875,470	21.19	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		1,282.53000	1.28253	1,067,170	21.19	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		6,696.09000	6.69609	7,199,120	20.85	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		1,831.93000	1.83193	1,614,730	20.85	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		2,108.82000	2.10882	1,869,060	20.85	0.00	0	6,50
R209	On	04/11/2021	Bond Future	12.18	Call		6,727.29000	6.72729	7,231,610	20.85	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		1,816.60000	1.81660	1,600,690	20.85	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		6,758.54000	6.75854	7,264,150	20.85	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		1,801.37000	1.80137	1,586,750	20.85	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		2,086.72000	2.08672	2,334,920	18.83	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		5,788.74000	5.78874	5,316,710	18.83	0.00	0	10,00
R209	On	04/11/2021	Bond Future	9.50	Put		10,401.12000	10.40112	9,788,530	18.40	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		716.69000	0.71669	824,330	18.40	0.00	0	4,70
R209	On	04/11/2021	Bond Future	12.00	Call		6,173.86000	6.17386	6,654,330	20.85	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		3,333.06000	3.33306	3,654,400	18.00	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		5,270.02000	5.27002	4,863,100	18.00	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		3,356.18000	3.35618	3,678,960	18.01	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		5,240.26000	5.24026	4,834,780	18.01	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		3,379.61000	3.37961	3,703,840	18.02	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		5,210.86000	5.21086	4,806,830	18.02	0.00	0	
Total R209 Option											0.00	0	59,70
Total For R209											1,670,242,374.97	24,379	101,51
R210	On	06/05/2021	Bond Future			203.49589	203.49589	203.45661	203.45661		0.00	0	90
R210	On	05/08/2021	Bond Future			205.65293	205.65293	205.61435	205.61435		0.00	0	1,40
R210	On	04/11/2021	Bond Future			205.28540	205.28540	205.25640	205.25640		0.00	0	
R210	On	03/02/2022	Bond Future			207.61363	207.61363	207.58446	207.58446		0.00	0	
Total R210 Future											0.00	0	2,40
Total For R210											0.00	0	2,40
R212	On	06/05/2021	Bond Future			172.16428	172.16428	172.15506	172.15506		100,371,775.24	583	2,90
R212	On	05/08/2021	Bond Future			171.65645	171.65645	171.65555	171.65555		100,075,710.35	583	1,30
R212	On	04/11/2021	Bond Future			173.63865	173.63865	173.63872	173.63872		0.00	0	
Total R212 Future											200,447,485.59	1,166	4,20
Total For R212											200,447,485.59	1,166	4,20
R213	On	06/05/2021	Bond Future			9.62135	84.94822	9.72890	84.35211	15.99	34,149,184.44	402	2,20

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	05/08/2021	Bond Future		9.83076	85.82729	9.94282	85.22540		14.48	45,230,981.83	527	8,6
R213	On	04/11/2021	Bond Future		10.03120	83.26791	10.14788	82.65971		13.90	0.00	0	
R213	On	03/02/2022	Bond Future		10.25583	84.19259	10.37769	83.57768		13.13	0.00	0	
Total R213 Future											79,380,166.27	929	10,91
R213	On	06/05/2021	Bond Future	11.89	Put		0.00000	0.00000	0,000	17.29	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call		10,880.03000	10.88003	11,476,140	17.29	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put		0.00000	0.00000	0,000	17.29	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call		10,971.63000	10.97163	11,567,740	17.29	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put		0.00000	0.00000	0,000	17.29	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call		10,925.85000	10.92585	11,521,960	17.29	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call		5,326.68000	5.32668	5,759,880	15.34	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put		1,005.92000	1.00592	837,230	15.34	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call		3,096.19000	3.09619	3,417,830	14.58	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put		2,050.87000	2.05087	1,770,620	14.58	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put		4,503.77000	4.50377	4,064,710	14.06	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call		1,197.41000	1.19741	1,360,240	14.06	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call		5,598.24000	5.59824	6,041,320	15.44	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put		929.82000	0.92982	771,010	15.44	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		5,637.30000	5.63730	6,081,760	15.46	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put		919.38000	0.91938	761,950	15.46	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call		5,559.26000	5.55926	6,000,950	15.43	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put		940.38000	0.94038	780,180	15.43	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call		6,365.84000	6.36584	6,792,970	15.02	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put		1,567.80000	1.56780	1,386,730	15.02	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call		6,299.67000	6.29967	6,724,360	15.02	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		1,597.56000	1.59756	1,414,050	15.02	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call		6,332.72000	6.33272	6,758,630	15.02	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		1,582.63000	1.58263	1,400,340	15.02	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Call		4,455.22000	4.45522	4,791,660	13.40	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put		3,348.90000	3.34890	3,070,430	13.40	0.00	0	4
R213	On	03/02/2022	Bond Future	10.00	Call		2,933.44000	2.93344	3,193,040	12.96	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put		4,859.17000	4.85917	4,503,860	12.96	0.00	0	4
R213	On	03/02/2022	Bond Future	9.22	Put		7,570.60000	7.57060	7,115,990	12.47	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call		3,526.54000	3.52654	3,818,760	13.13	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put		4,171.02000	4.17102	3,848,330	13.13	0.00	0	1
R213	On	03/02/2022	Bond Future	9.76	Call		2,418.76000	2.41876	2,646,890	12.80	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put		5,599.17000	5.59917	5,212,390	12.80	0.00	0	1
R213	On	03/02/2022	Bond Future	8.80	Put		9,440.31000	9.44031	8,941,780	12.47	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call		1,384.69000	1.38469	1,537,160	12.47	0.00	0	2

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	10.15	Call		3,282.54000	3.28254	3,561,770	13.06	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put		4,436.41000	4.43641	4,100,730	13.06	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call		2,070.98000	2.07098	2,275,840	12.68	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put		6,208.58000	6.20858	5,798,530	12.68	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put		10,259.32000	10.25932	9,745,260	12.47	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call		1,476.01000	1.47601	1,636,310	12.47	0.00	0	43
R213	On	03/02/2022	Bond Future	9.97	Call		2,866.23000	2.86623	3,121,890	12.94	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		4,947.46000	4.94746	4,588,210	12.94	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		2,888.35000	2.88835	3,145,310	12.95	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		4,917.71000	4.91771	4,559,760	12.95	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		2,843.92000	2.84392	3,098,260	12.93	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		988.63000	0.98863	1,105,010	12.47	0.00	0	10
R213	On	03/02/2022	Bond Future	10.67	Put		3,205.91000	3.20591	2,935,920	13.46	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call		3,330.75000	3.33075	3,612,590	13.08	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put		4,382.41000	4.38241	4,049,340	13.08	0.00	0	20
R213	On	03/02/2022	Bond Future	9.15	Put		7,866.53000	7.86653	7,404,090	12.47	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		4,977.07000	4.97707	4,616,500	12.93	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		830.29000	0.83029	931,140	12.47	0.00	0	20
R213	On	03/02/2022	Bond Future	10.67	Call		4,656.49000	4.65649	5,001,410	13.46	0.00	0	
Total R213 Option											0.00	0	2,88
Total For R213											79,380,166.27	929	13,77
R214	On	06/05/2021	Bond Future			11.00566	65.21704	11.13812	64.47609	24.00	598,953,295.36	9,184	8,20
R214	On	05/08/2021	Bond Future			11.20255	65.89195	11.34021	65.14365	21.74	616,353,300.30	9,354	17,88
R214	On	04/11/2021	Bond Future			11.39031	63.35939	11.53320	62.60300	21.02	0.00	0	
R214	On	03/02/2022	Bond Future			11.59641	64.06297	11.74513	63.29824	19.79	0.00	0	
Total R214 Future											1,215,306,595.66	18,538	26,13
R214	On	06/05/2021	Bond Future	12.25	Put		1.63000	0.00163	0,000	25.96	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		5,711.91000	5.71191	6,451,230	25.96	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		1.39000	0.00139	0,000	25.96	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		5,806.62000	5.80662	6,546,180	25.96	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		1.50000	0.00150	0,000	25.96	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call		5,759.29000	5.75929	6,498,740	25.96	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		5,028.73000	5.02873	5,523,050	22.99	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		1,583.65000	1.58365	1,329,670	22.99	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		5,063.63000	5.06363	5,559,660	23.02	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		1,569.47000	1.56947	1,317,200	23.02	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		5,098.59000	5.09859	5,596,320	23.04	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		1,555.41000	1.55541	1,304,840	23.04	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		2,011.87000	2.01187	1,775,740	22.68	0.00	0	

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	04/11/2021	Bond Future	12.46	Call		6,602.82000	6.60282	7,120,700	22.63	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		2,037.45000	2.03745	1,798,940	22.63	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		6,636.13000	6.63613	7,155,220	22.65	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		2,024.53000	2.02453	1,787,230	22.65	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		6,669.63000	6.66963	7,189,890	22.68	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		3,530.82000	3.53082	3,877,700	19.45	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		5,276.12000	5.27612	4,858,270	19.45	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		3,483.59000	3.48359	3,827,500	19.43	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		5,335.58000	5.33558	4,914,760	19.43	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		3,507.17000	3.50717	3,852,560	19.44	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		5,305.78000	5.30578	4,886,440	19.44	0.00	0	
Total R214 Option											0.00	0	
Total For R214										1,215,306,595.66	18,538	26,13	
Total for Bond										19,075,693,248.67	224,644	1,713,41	
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total E170 Future											0.00	0	
Total For E170										0.00	0		
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23										0.00	0		
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A										0.00	0		
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26										0.00	0		
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A										0.00	0		
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33										0.00	0		
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33A Future											0.00	0	
Total For ES33A										0.00	0		
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES42 Future											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 06/05/2021 GOVI			757.11600	757.11600	751.50700	751.50700				0.00	0	
GOVI On 05/08/2021 GOVI			764.85900	764.85900	759.20300	759.20300			7,648,590.00		1	96
GOVI On 04/11/2021 GOVI			773.57900	773.57900	767.87200	767.87200			0.00		0	
GOVI On 03/02/2022 GOVI			782.16700	782.16700	776.39700	776.39700			0.00		0	
Total GOVI Future									7,648,590.00		1	1,00
GOVI On 06/05/2021 GOVI	678.67	Put			0.00000	0.00000	0,000		0.00		0	
GOVI On 06/05/2021 GOVI	678.67	Call			728,370.00000	72.83700	784,460,000		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	678.69	Call			728,170.00000	72.81700	784,260,000		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	678.68	Call			728,270.00000	72.82700	784,360,000		0.00		0	
GOVI On 05/08/2021 GOVI	719.13	Call			400,730.00000	40.07300	457,290,000		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			400,630.00000	40.06300	457,190,000		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			400,530.00000	40.05300	457,090,000		0.00		0	
GOVI On 05/08/2021 GOVI	719.15	Put			0.00000	0.00000	0,000		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			394,520.00000	39.45200	451,590,000		0.00		0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	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			394,720.00000	39.47200	451,790,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call			394,620.00000	39.46200	451,690,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Put			163,630.00000	16.36300	105,930,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Put			163,430.00000	16.34300	105,730,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Put			163,530.00000	16.35300	105,830,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												7,648,590.00	1	1,00
Total for GOVI												7,648,590.00	1	1,00
AL37	On	06/05/2021	Index Future			784.92200	784.92200	782.41200	782.41200			0.00	0	
AL37	On	05/08/2021	Index Future			792.94900	792.94900	790.42500	790.42500			0.00	0	
AL37	On	04/11/2021	Index Future			801.98900	801.98900	799.45000	799.45000			0.00	0	
AL37	On	03/02/2022	Index Future			810.89300	810.89300	808.32700	808.32700			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	06/05/2021	Index Future			872.45200	872.45200	866.47600	866.47600			0.00	0	
AL7T	On	05/08/2021	Index Future			881.37400	881.37400	875.35000	875.35000			0.00	0	
AL7T	On	04/11/2021	Index Future			891.42200	891.42200	885.34400	885.34400			0.00	0	
AL7T	On	03/02/2022	Index Future			901.31900	901.31900	895.17400	895.17400			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	06/05/2021	Index Future			766.13800	766.13800	760.37300	760.37300			812,106,280.00	106	13
ALBI	On	05/08/2021	Index Future			773.97300	773.97300	768.16100	768.16100			286,370,010.00	37	13
ALBI	On	04/11/2021	Index Future			782.79700	782.79700	776.93100	776.93100			0.00	0	
ALBI	On	03/02/2022	Index Future			791.48700	791.48700	785.55800	785.55800			0.00	0	
Total ALBI Future												1,098,476,290.00	143	26
Total For ALBI												1,098,476,290.00	143	26
IGOV	On	06/05/2021	Index Future			284.04200	284.04200	283.90400	283.90400			457,307,620.00	161	30
IGOV	On	05/08/2021	Index Future			287.01800	287.01800	286.88200	286.88200			11,480,720.00	4	58
IGOV	On	04/11/2021	Index Future			290.36000	290.36000	290.22700	290.22700			0.00	0	
IGOV	On	03/02/2022	Index Future			293.65300	293.65300	293.51900	293.51900			0.00	0	
Total IGOV Future												468,788,340.00	165	88
Total For IGOV												468,788,340.00	165	88
Total for Index												1,567,264,630.00	308	1,16

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR f On 19/05/2021		Jibar Future	3.69500	96.30500	3.69500	96.30500				0.00	0	
JIBAR f On 15/06/2021		Jibar Future	3.72500	96.27500	3.72500	96.27500				0.00	0	
JIBAR f On 21/07/2021		Jibar Future	3.74000	96.26000	3.74000	96.26000				0.00	0	
JIBAR f On 18/08/2021		Jibar Future	3.78000	96.22000	3.78000	96.22000				0.00	0	
JIBAR f On 15/09/2021		Jibar Future	3.80500	96.19500	3.80500	96.19500				0.00	0	30,00
JIBAR f On 20/10/2021		Jibar Future	3.87000	96.13000	3.87000	96.13000				0.00	0	
JIBAR f On 15/12/2021		Jibar Future	4.00000	96.00000	4.00000	96.00000				0.00	0	
JIBAR f On 16/03/2022		Jibar Future	4.19500	95.80500	4.19500	95.80500				0.00	0	
JIBAR f On 15/06/2022		Jibar Future	4.56500	95.43500	4.56500	95.43500				0.00	0	47
JIBAR f On 21/09/2022		Jibar Future	4.75000	95.25000	4.74000	95.26000				0.00	0	
JIBAR f On 21/12/2022		Jibar Future	5.11000	94.89000	5.10500	94.89500				0.00	0	
JIBAR f On 15/03/2023		Jibar Future	5.30500	94.69500	5.30500	94.69500				0.00	0	
Total Jibar Future										0.00	0	30,47
Total For JIBAR FUTURE										0.00	0	30,47
Total for Jibar										0.00	0	30,47
5Y STN On 21/12/2021		Interest Rate Swap	90.71000	90.71000	90.71000	90.71000				0.00	0	5
Total 5Y STND Future										0.00	0	5
Total For 5Y STND										0.00	0	5
Total for Interest Rate Swap										0.00	0	5
Total for Derivatives :										20,650,606,468.67	224,953	1,746,10
ABCPI On 07/12/2023		Spot Bond	3.39000	307.50190	3.39000	307.40620				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026		Spot Bond			0.00000	100.73293				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024		Spot Bond			0.00000	101.11762				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026		Spot Bond	9.65000	103.34285	9.65000	103.31609				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030		Spot Bond			0.00000	101.04764				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN01 On 17/03/2026		Spot Bond			0.00000	100.76665				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN1: On 14/05/2022 Spot Bond					0.00000	100.29467				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1: On 11/11/2022 Spot Bond					0.00000	100.83540				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.13337				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.65787				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	103.08019				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.16776				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.27015				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.85967				0.00	783,000,000	783,000,000
Total ABFN26 SPOT										0.00	783,000,000	783,000,000
Total For ABFN26										0.00	783,000,000	783,000,000
ABFN2: On 29/08/2021 Spot Bond					0.00000	101.03406				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.58905				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.72033				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN31 On 29/08/2028 Spot Bond					0.00000	102.70202				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	101.03307				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.55757				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	102.53437				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.28810				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.45835				0.00	0	300,000,0€
Total ABFN35 SPOT										0.00	0	300,000,0€
Total For ABFN35										0.00	0	300,000,0€
ABFN3 On 07/02/2026 Spot Bond					0.00000	99.82060				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	100.79325				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.16191				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.89065				0.00	3,600,000,000	1,800,000,0€
Total ABFN39 SPOT										0.00	3,600,000,000	1,800,000,0€
Total For ABFN39										0.00	3,600,000,000	1,800,000,0€
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.17431				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.42983				0.00	0	
Total ABFN41 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.68827				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.28108				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.28902				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.29474				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.60261				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.85555				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.89853				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.48621				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.49990				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	100.57857				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.53217				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01: On 03/12/2024 Spot Bond					0.00000	101.25969				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.77377				0.00	0	1,000,000,00
Total ABJ02 SPOT										0.00	0	1,000,000,00
Total For ABJ02										0.00	0	1,000,000,00
ABK12 On 20/05/2022 Spot Bond					0.00000	101.56333				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	101.09150				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.44000	3.44000	3.44000	147.50668				0.00	0	1,040,000,00
Total ABKI03 SPOT										0.00	0	1,040,000,00
Total For ABKI03										0.00	0	1,040,000,00
ABKI03 On 13/10/2021 Spot Bond			100.00000	88.79094	100.00000	88.60273				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.78000	6.78000	6.78000	140.39717				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	19.85651	100.00000	19.80847				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.38000	2.38000	2.38000	150.48722				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.79000	3.79000	3.79000	194.04930				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.52000	4.52000	4.52000	221.00824				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.28500	6.28500	6.28500	103.85984				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN79 On 21/12/2026 Spot Bond			7.34500	7.34500	7.34500	118.21085				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			4.78500	104.61057	4.78500	104.59691			55,506,000,000,000.00		11,600,000,000	5,800,000,000
Total ABS13 SPOT									55,506,000,000,000.00		11,600,000,000	5,800,000,000
Total For ABS13									55,506,000,000,000.00		11,600,000,000	5,800,000,000
ABS15 On 11/11/2022 Spot Bond			4.81500	107.01098	4.81500	106.99692				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.91000	113.17769	6.91000	113.15645			552,800,000,000.00		80,000,000	40,000,000
Total ABS16 SPOT									552,800,000,000.00		80,000,000	40,000,000
Total For ABS16									552,800,000,000.00		80,000,000	40,000,000
ABS17 On 11/11/2027 Spot Bond			8.12000	112.38671	8.12000	112.36200				0.00	0	1,500,000,000
Total ABS17 SPOT										0.00	0	1,500,000,000
Total For ABS17										0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			5.25500	111.25268	5.25500	111.23700				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.61500	106.44866	7.61500	106.42705				0.00	0	3,170,000,000
Total ABS7 SPOT										0.00	0	3,170,000,000
Total For ABS7										0.00	0	3,170,000,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.14864	100.00000	11.12410				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.77000	319.55114	1.77000	319.46573				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			0.84000	171.77002	0.84000	171.72843				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.22000	10.22000	10.22000	105.32894				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.75997				0.00	0	
Total ACL097 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 ACL097										0.00	0	
ACL09€ On 20/12/2025 Spot Bond					0.00000	100.73661				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL12€ On 20/09/2021 Spot Bond					0.00000	100.70765				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL14€ On 20/12/2021 Spot Bond					0.00000	100.71117				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL18€ On 20/09/2022 Spot Bond					0.00000	100.28252				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.73454				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.73454				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.75443				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL20€ On 20/12/2022 Spot Bond					0.00000	100.75443				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL20€ On 30/01/2023 Spot Bond					0.00000	160.58394				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL20€ On 14/02/2023 Spot Bond					0.00000	163.46850				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.69714				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.69244				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.67490				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	101.04073				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.03131				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.26035				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.29304				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.14195				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.18483				0.00	0	100,000,0€
Total AGL02 SPOT										0.00	0	100,000,0€
Total For AGL02										0.00	0	100,000,0€
AGL03 On 17/05/2025 Spot Bond					0.00000	100.28253				0.00	0	300,000,0€
Total AGL03 SPOT										0.00	0	300,000,0€
Total For AGL03										0.00	0	300,000,0€
AGT01 On 10/10/2023 Spot Bond					0.00000	103.73279				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	103.97467				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	101.83485				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGT04 On 27/10/2025 Spot Bond					0.00000	103.67318				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	100.23839				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.23839				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.27738				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.23192				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.22975				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.25361				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.27744				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.35526				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.37899				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	101.13416				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.06137				0.00	0	
Total AHF5A2 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 AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			5.97500	110.22244	5.97500	110.20451				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.12041				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.19911				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.15969				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.26196				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.50707				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.12034				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.19902				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.74939				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.04165				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.08343				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.15970				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.08974				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.23838				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.09481				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.90653				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.13861				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.70500	109.28696	6.70500	109.26727				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.20500	109.56132	7.20500	109.53990				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.72500	94.87468	11.72500	94.84482				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.06000	170.58366	6.06000	170.51846				0.00	0	440,000,00
Total AIRL01 SPOT										0.00	0	440,000,00
Total For AIRL01										0.00	0	440,000,00
APF04 On 21/10/2021 Spot Bond					0.00000	100.28207				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.53041				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF07 On 25/06/2023 Spot Bond					0.00000	100.87411				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.08488				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.35193				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.99706				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	101.28085				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	100.65169				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.85921				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.26173				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.87000	236.32546	4.87000	236.24247				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.88500	213.35620	4.88500	213.28117				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			1.82000	170.55224	1.82000	170.50636				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 20/06/2021 Spot Bond					0.00000	99.27954				0.00	0	
Total ASN145 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 ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			1.86500	170.49668	1.86500	170.45059				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	56.41415				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	101.04931				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.68000	183.72533	4.68000	183.66189				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	99.92411				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	101.16628				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.81065				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	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.81525				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.59438				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.01000	105.58555	5.01000	105.54799				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.63750				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.64709				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.70652				0.00	6,800,000	1,700,000
Total ASN204 SPOT										0.00	6,800,000	1,700,000
Total For ASN204										0.00	6,800,000	1,700,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN20(On 24/08/2021 Spot Bond					0.00000	101.36700				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20(On 24/08/2025 Spot Bond					0.00000	101.54808				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21(On 29/08/2022 Spot Bond					0.00000	101.01233				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25(On 29/05/2021 Spot Bond					0.00000	100.92355				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26(On 20/06/2023 Spot Bond					0.00000	100.81292				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27(On 20/06/2023 Spot Bond					0.00000	100.63759				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27(On 15/08/2023 Spot Bond					0.00000	99.82507				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27(On 20/08/2048 Spot Bond					0.00000	101.14377				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28(On 21/08/2023 Spot Bond					0.00000	101.11647				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond					0.00000	100.83519				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	100.65476				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	100.69012				0.00	0	
Total ASN300 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 ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.88294				0.00	100,000,000	50,000,00
Total ASN310 SPOT										0.00	100,000,000	50,000,00
Total For ASN310										0.00	100,000,000	50,000,00
ASN31 On 31/03/2029 Spot Bond			4.09500	4.09500	4.09500	103.54440				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.05500	5.05500	5.05500	93.52534				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.65359				0.00	0	300,000,00
Total ASN327 SPOT										0.00	0	300,000,00
Total For ASN327										0.00	0	300,000,00
ASN32 On 20/06/2024 Spot Bond					0.00000	100.74621				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	99.92566				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	100.65851				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			5.12000	104.09922	5.12000	104.06187				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.70178				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.63744				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.67603				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.67254				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.67254				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN358 On 30/08/2024 Spot Bond					0.00000	101.01219				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.80697				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN369 On 20/12/2024 Spot Bond					0.00000	100.65964				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.68421				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN374 On 29/10/2021 Spot Bond					0.00000	100.09247				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2022 Spot Bond					0.00000	100.78854				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2022 Spot Bond					0.00000	100.78854				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.79650				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.66549				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	101.02168				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN39 On 17/12/2025 Spot Bond					0.00000	100.74787				0.00	0	100,000,00
Total ASN399 SPOT										0.00	0	100,000,00
Total For ASN399										0.00	0	100,000,00
ASN40 On 20/12/2024 Spot Bond					0.00000	100.66081				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	100.77771				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2021 Spot Bond					0.00000	100.90918				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42 On 20/12/2024 Spot Bond					0.00000	104.77197				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44 On 17/06/2021 Spot Bond					0.00000	100.66495				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44 On 17/06/2021 Spot Bond					0.00000	100.66495				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44 On 22/06/2023 Spot Bond					0.00000	100.61978				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	100.63956				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45 On 01/07/2023 Spot Bond					0.00000	100.83617				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45 On 20/03/2023 Spot Bond					0.00000	101.67699				0.00	0	
Total ASN458 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 ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.73189				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.27045				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.27303				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	101.75506				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46: On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	100.97242				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	102.41266				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	101.92258				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.08066				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.09480				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	100.92920				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	101.67938				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	99.92168				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN476 On 17/08/2025 Spot Bond					0.00000	100.68169				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	100.81283				0.00	600,000,000	300,000,000
Total ASN480 SPOT										0.00	600,000,000	300,000,000
Total For ASN480										0.00	600,000,000	300,000,000
ASN480 On 25/05/2021 Spot Bond					0.00000	100.89730				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN484 On 25/08/2025 Spot Bond					0.00000	102.14700				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	101.87489				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	100.67935				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 02/09/2021 Spot Bond					0.00000	100.82402				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN490 On 07/09/2021 Spot Bond					0.00000	100.80539				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN492 On 30/09/2021 Spot Bond					0.00000	100.46415				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN493 On 08/09/2021 Spot Bond					0.00000	100.71473				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN494 On 15/09/2025 Spot Bond					0.00000	100.69120				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN49 On 15/09/2025 Spot Bond					0.00000	100.69120				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50 On 28/09/2025 Spot Bond					0.00000	100.66185				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50 On 21/12/2026 Spot Bond			9.00000	103.34386	9.00000	103.32877				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50 On 21/12/2026 Spot Bond			8.18000	103.04073	8.18000	103.02548				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.36000	103.10730	8.36000	103.09205				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.36000	103.10730	8.36000	103.09205				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52 On 31/07/2022 Spot Bond			9.10000	102.36287	9.10000	102.33771				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52 On 31/07/2024 Spot Bond			11.05000	102.86280	11.05000	102.83224				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53 On 31/07/2024 Spot Bond			11.00000	102.85000	11.00000	102.81959				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53 On 13/05/2021 Spot Bond					0.00000	99.90310				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	102.72202	10.50000	102.69298				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	102.72202	10.50000	102.69298				0.00	0	
Total ASN538 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 ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	100.50630				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	100.02580				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	101.23964				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	102.74762	10.60000	102.71831				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.47000	100.08533	10.47000	102.68538				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.55000	102.70679	10.55000	102.67730				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	100.01412				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56 On 10/05/2021 Spot Bond			4.74200	4.74200	4.74200	101.11729				0.00	0	
Total ASN561 SPOT										0.00	0	
Total For ASN561										0.00	0	
ASN56 On 10/05/2021 Spot Bond					0.00000	99.93647				0.00	0	
Total ASN562 SPOT										0.00	0	
Total For ASN562										0.00	0	
ASN56 On 10/05/2021 Spot Bond					0.00000	99.93647				0.00	0	
Total ASN563 SPOT										0.00	0	
Total For ASN563										0.00	0	
ASN56 On 17/05/2021 Spot Bond			4.74200	4.74200	4.74200	101.06533				0.00	0	
Total ASN565 SPOT										0.00	0	
Total For ASN565										0.00	0	
ASN56 On 19/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.97438				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN566 SPOT										0.00	0	
Total For ASN566										0.00	0	
ASN566 On 24/05/2021 Spot Bond			5.15000	5.15000	5.15000	101.01589				0.00	0	
Total ASN567 SPOT										0.00	0	
Total For ASN567										0.00	0	
ASN567 On 24/04/2025 Spot Bond					0.00000	100.14891				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	101.12002				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.97486				0.00	0	
Total ASN570 SPOT										0.00	0	
Total For ASN570										0.00	0	
ASN570 On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.94778		9,884,000,000,000.00		2,000,000,000	1,000,000,000	
Total ASN571 SPOT								9,884,000,000,000.00		2,000,000,000	1,000,000,000	
Total For ASN571								9,884,000,000,000.00		2,000,000,000	1,000,000,000	
ASN571 On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.96132				0.00	0	
Total ASN572 SPOT										0.00	0	
Total For ASN572										0.00	0	
ASN572 On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.96132				0.00	0	
Total ASN573 SPOT										0.00	0	
Total For ASN573										0.00	0	
ASN573 On 13/02/2023 Spot Bond					0.00000	100.79540				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	100.63747				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.78152				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 08/06/2021 Spot Bond			4.66200	4.66200	4.66200	100.77913				0.00	0	
Total ASN582 SPOT										0.00	0	
Total For ASN582										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58: On 14/11/2022 Spot Bond					0.00000	99.84916				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 07/09/2021 Spot Bond					0.00000	100.80394				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN58: On 13/02/2022 Spot Bond					0.00000	99.88432				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	100.99344				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	101.91064				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 30/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN592 SPOT										0.00	0	
Total For ASN592										0.00	0	
ASN59: On 30/06/2021 Spot Bond			4.67500	4.67500	4.67500	100.44829				0.00	0	
Total ASN593 SPOT										0.00	0	
Total For ASN593										0.00	0	
ASN59: On 01/07/2021 Spot Bond			4.67500	4.67500	4.67500	100.43548				0.00	0	
Total ASN594 SPOT										0.00	0	
Total For ASN594										0.00	0	
ASN59: On 31/01/2022 Spot Bond			9.22000	101.17240	9.22000	102.36821				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.37877				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.31246				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN59: On 16/07/2021 Spot Bond			4.69500	4.69500	4.69500	100.24440				0.00	0	
Total ASN598 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 ASN598										0.00	0	
ASN59: On 22/07/2021 Spot Bond					0.00000	100.16346				0.00	0	
Total ASN599 SPOT										0.00	0	
Total For ASN599										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.18087				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.18830				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.24378				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.08885				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN60: On 29/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN609 SPOT										0.00	0	
Total For ASN609										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.09203				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			600,000,000,000,000.00	6,000,000,000	6,000,000,000	6,000,000,000
Total ASN611 SPOT									10,000,000,000,000.00	6,000,000,000	6,000,000,000	6,000,000,000
Total For ASN611									10,000,000,000,000.00	6,000,000,000	6,000,000,000	6,000,000,000
ASN61: On 06/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	0
Total ASN613 SPOT									0.00	0	0	0
Total For ASN613									0.00	0	0	0
BAW21 On 24/03/2022 Spot Bond			4.97500	104.76383	4.97500	104.74984			0.00	0	0	40,000,000
Total BAW21 SPOT									0.00	0	0	40,000,000
Total For BAW21									0.00	0	0	40,000,000
BAW21 On 24/03/2022 Spot Bond			9.30000	101.06312	9.30000	101.03815			0.00	0	0	0
Total BAW21/R208 SPOT									0.00	0	0	0
Total For BAW21/R208									0.00	0	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	101.81475			0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.27979				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.08137				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	101.04579				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.50150				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.37000	99.89173	6.37000	99.87462				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.19829				0.00	100,000,000	50,000,00
Total BAW34 SPOT										0.00	100,000,000	50,000,00
Total For BAW34										0.00	100,000,000	50,000,00
BAW35 On 18/02/2022 Spot Bond					0.00000	101.17741				0.00	0	500,000,00
Total BAW35 SPOT										0.00	0	500,000,00
Total For BAW35										0.00	0	500,000,00
BAW36 On 18/02/2024 Spot Bond					0.00000	101.34718				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.62276				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.79158				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.17500	8.17500	8.17500	106.29856				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.83464				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.83000	10.83000	10.83000	106.17419				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.72177				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.70865				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.69446				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.69459				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.70397				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.07624				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.81530				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.79757				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.83901				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.81477				0.00	0	
Total BAYA82 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 BAYA82									0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.83839			0.00	0	
Total BAYA83 SPOT									0.00	0	
Total For BAYA83									0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.79085			0.00	0	
Total BAYA84 SPOT									0.00	0	
Total For BAYA84									0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.83823			0.00	0	
Total BAYA85 SPOT									0.00	0	
Total For BAYA85									0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.79164			0.00	0	
Total BAYA86 SPOT									0.00	0	
Total For BAYA86									0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.83851			0.00	0	
Total BAYA87 SPOT									0.00	0	
Total For BAYA87									0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.81489			0.00	0	500,000,00
Total BAYA88 SPOT									0.00	0	500,000,00
Total For BAYA88									0.00	0	500,000,00
BAYB12 On 30/06/2021 Spot Bond					0.00000	100.93361			0.00	0	
Total BAYB12 SPOT									0.00	0	
Total For BAYB12									0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	100.95635			0.00	0	
Total BAYB13 SPOT									0.00	0	
Total For BAYB13									0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.95635			0.00	0	
Total BAYB14 SPOT									0.00	0	
Total For BAYB14									0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.95635			0.00	0	
Total BAYB15 SPOT									0.00	0	
Total For BAYB15									0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.98023			0.00	0	
Total BAYB16 SPOT									0.00	0	
Total For BAYB16									0.00	0	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.95700				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.28157				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	101.00435				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	99.93241				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.77500	7.77500	7.77500	102.19718				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	99.99991				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.37544				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.49262				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.93619				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.97500	108.05534	6.97500	108.03522				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.25590				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL10 On 05/05/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.87500	99.98117	6.87500	100.00000				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	102.36846				0.00	0	230,000,00
Total BGL12 SPOT										0.00	0	230,000,00
Total For BGL12										0.00	0	230,000,00
BGL13 On 20/08/2021 Spot Bond			5.97500	104.06427	5.97500	104.04752				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.43547				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.91235				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.42302				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	99.90829				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.22345				0.00	200,000,000	300,000,00
Total BGL18 SPOT										0.00	200,000,000	300,000,00
Total For BGL18										0.00	200,000,000	300,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	104.04960				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.24867				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.21909				0.00	0	350,000,00
Total BID08 SPOT										0.00	0	350,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BID08										0.00	0	350,000,00
BID09 On 15/11/2021 Spot Bond					0.00000	99.91614				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.10106				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.71500	108.77989	5.71500	108.76297				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.72354				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.96729				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.05108				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.15911				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.03727				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.40650				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.88900				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.25900				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	66.10300				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP06 On 11/08/2021 Spot Bond					0.00000	99.92403				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BPPF11 On 23/07/2021 Spot Bond					0.00000	100.18527				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF11 On 09/10/2023 Spot Bond					0.00000	99.58552				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF13 On 19/11/2022 Spot Bond					0.00000	101.01897				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF19 On 19/11/2024 Spot Bond					0.00000	100.72622				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF20 On 26/02/2023 Spot Bond					0.00000	99.76556				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	100.29619				0.00	400,000,000	200,000,000
Total BPPF23 SPOT										0.00	400,000,000	200,000,000
Total For BPPF23										0.00	400,000,000	200,000,000
BPPF23 On 03/08/2021 Spot Bond					0.00000	100.02568				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF24 On 03/08/2022 Spot Bond					0.00000	100.02783				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF25 On 12/10/2021 Spot Bond					0.00000	100.31119				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF27 On 12/10/2023 Spot Bond					0.00000	100.33490				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF28 On 03/11/2021 Spot Bond					0.00000	100.02441				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF29 On 03/11/2022 Spot Bond					0.00000	100.02564				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF30 On 03/11/2023 Spot Bond					0.00000	100.02672				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ21 On 10/11/2021 Spot Bond					0.00000	99.92284				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ23 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ24 On 29/03/2024 Spot Bond					0.00000	100.58991				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.57500	100.00000	4.57500	99.98747				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	101.05771				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.83006				0.00	400,000,000	400,000,000
Total CBL29 SPOT										0.00	400,000,000	400,000,000
Total For CBL29										0.00	400,000,000	400,000,000
CCT01 On 23/06/2023 Spot Bond			7.27000	114.90045	7.27000	114.87791				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.52000	115.75330	7.52000	115.72983				0.00	0	
Total CCT02 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 CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.15000	111.35133	8.15000	111.32715				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.57000	105.79115	9.57000	104.51596				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.04231				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	99.90069				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.04742				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.35826				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.45552				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.26242				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.27837				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	103.42215				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	160.73838	3.14000	160.60944				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN19 On 13/09/2021 Spot Bond			1.79000	1.79000	1.79000	160.78895				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	110.65167	4.77000	107.80900				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.83600				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.31745				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.74500	111.11763	6.74500	111.09760				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	112.28771	8.70700	120.00800				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN368 On 06/08/2023 Spot Bond					0.00000	99.97978				0.00	0	
Total CLN368 SPOT										0.00	0	
Total For CLN368										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.15249				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN372 On 20/03/2024 Spot Bond					0.00000	106.40021				0.00	0	
Total CLN372 SPOT										0.00	0	
Total For CLN372										0.00	0	
CLN374 On 20/03/2024 Spot Bond			10.98000	100.28541	10.98000	100.25629				0.00	0	
Total CLN374 SPOT										0.00	0	
Total For CLN374										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	113.37200				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN384 On 20/09/2024 Spot Bond			6.50000	118.04143	6.50000	115.39900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	105.47300				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.69010				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	99.86302				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	99.86424				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN445 On 24/05/2021 Spot Bond			5.47000	105.38821	5.47000	105.37247				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN452 On 31/01/2022 Spot Bond			1.79000	170.58931	1.79000	170.54355				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.08000	136.84464	5.08000	136.79571				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.52000	134.75454	5.52000	134.70476				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN456 On 20/12/2021 Spot Bond					0.00000	101.96600				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 17/11/2021 Spot Bond					0.00000	101.24919				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.26937				0.00	0	
Total CLN458 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 CLN458										0.00	0	
CLN46 On 29/11/2021 Spot Bond					0.00000	101.36345				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN46 On 13/03/2022 Spot Bond			6.17500	104.62839	6.17500	104.61109				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46 On 14/03/2022 Spot Bond					0.00000	101.21415				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	100.75014				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	101.00200				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47 On 19/11/2022 Spot Bond					0.00000	101.38730				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN47 On 23/06/2021 Spot Bond					0.00000	98.17400				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN47 On 29/11/2021 Spot Bond			100.00000	70.74290	100.00000	70.58460				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN48 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN48 On 20/05/2021 Spot Bond					0.00000	101.30297				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN48 On 20/05/2021 Spot Bond					0.00000	101.25972				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN48 On 02/12/2021 Spot Bond					0.00000	101.42822				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			5.67000	106.32811	5.67000	106.31179				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 23/06/2021 Spot Bond			10.16000	105.37877	10.16000	106.86800				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			5.97500	106.17028	5.97500	106.15301				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	100.99708				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.80591				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	101.09215				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.37500	112.63313	6.37500	112.61392				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	103.19863				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 20/05/2021 Spot Bond					0.00000	101.13995				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN499 On 11/10/2022 Spot Bond					0.00000	100.38483				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.40655				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN504 On 11/10/2024 Spot Bond					0.00000	99.77433				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	100.84807				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.04776				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.91082				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	94.12704				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	101.38295	9.96000	101.35617				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	100.16025	10.01000	100.13352				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.17802				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	103.32565	9.60000	103.79696				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.84658				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.98959				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 13/05/2021 Spot Bond					0.00000	99.88279				0.00	0	
Total CLN523 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 CLN523										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	101.42774	9.20000	101.40294				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.01660				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.60697				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.61258				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	102.08826				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	101.43697				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2023 Spot Bond					0.00000	100.84658				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.74864				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.26657				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.00000	107.69822	9.00000	107.67203				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.00162				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.14027				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.30339				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	133.82800				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	101.03005				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN543 On 17/01/2024 Spot Bond					0.00000	100.29690				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN544 On 21/08/2026 Spot Bond			8.47000	108.52902	8.47000	108.50415				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN545 On 29/03/2025 Spot Bond			8.52000	106.07226	8.52000	106.04821				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN546 On 12/11/2025 Spot Bond			8.61000	105.53557	8.61000	105.51099				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	303.57865				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN552 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	
CLN551 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	
CLN553 On 15/11/2023 Spot Bond					0.00000	99.81176				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN557 On 12/11/2023 Spot Bond					0.00000	99.89833				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	101.11829				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	100.33580				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	118.25000				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	99.90881				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	99.66088	10.19000	99.70203				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			8.47000	106.07018	8.47000	106.04587				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	99.92563				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	101.03177				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.53050				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.98977				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	99.91450				0.00	0	
Total CLN568 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 CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	99.86726				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	99.87847				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			8.70000	104.53597	8.70000	104.51137				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	99.89265				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	99.89360				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	99.91401				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.80930				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.81865				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.25556				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.48893				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	99.92694				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.96795				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	100.94022				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.23192				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.94129				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.35605				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.89388				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.73302				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.75765				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	100.92256				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.70191				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.50000	141.77023	3.50000	113.92927				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.09918				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN595 On 27/06/2022 Spot Bond					0.00000	100.56289				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	101.09918				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	104.08953				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.46140				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.81450				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.75765				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.75765				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	101.13800				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	102.12663				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	99.99992				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	101.19328				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	100.41069				0.00	0	
Total CLN606 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 CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.26443				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.11091				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	100.14945	9.32000	100.12452				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.17944				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.82627				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.90456				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	101.07163				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.96787				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.58236				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	97.96300				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.34590				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.78949				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.94126				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.10212				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.10179				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.20926				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	94.54800				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.14271				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			5.98500	107.35647	5.98500	107.33898				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.34247				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	89.41464				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.41000	61.24805	12.41000	82.07489				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN629 On 20/11/2021 Spot Bond					0.00000	101.02562				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.17000	103.11766	9.17000	103.09212				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.33632				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/05/2021 Spot Bond					0.00000	101.04292				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.52624				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	99.92841				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	102.90119				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.06127				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.33017				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2022 Spot Bond					0.00000	101.45422				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN639 On 12/08/2022 Spot Bond					0.00000	101.15962				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.45310				0.00	0	
Total CLN640 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 CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.23325				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.06717				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.74326				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.09310				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.74457				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.33017				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.99437				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.33017				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	101.06361				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.33017				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	102.08300				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.83619				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.47784				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.42338				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	99.18400				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	98.43900				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	109.30000				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	130.64700				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.38441				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.55194				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.60057				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.60780				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN666 On 18/09/2024 Spot Bond					0.00000	102.64476				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.06233				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	101.47358				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	100.87048				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.10709	141.60188	4.10709	115.03795				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.10709	141.60188	4.10709	115.03869				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN675 On 18/06/2021 Spot Bond					0.00000	101.00811				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.50431				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	101.58623				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN678 On 02/06/2021 Spot Bond					0.00000	101.69417				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.69004				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.34111				0.00	0	
Total CLN680 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 CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	101.53094				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.83339				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.65968				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.67840				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	101.29182				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.78478				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	100.80688				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	100.80662				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	100.70758				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2021 Spot Bond					0.00000	100.58659				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.70764				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	101.61718				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 07/07/2021 Spot Bond					0.00000	100.51810				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	92.89536				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	85.43927				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	83.87145				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	103.50099				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.90052				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	101.12771				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.32462				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	80.67380				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	101.80305				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.02309				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	87.39816				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.62719				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.83010				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.69104				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.43917				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	82.68814				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.75526				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	101.09217				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.69571				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.69571				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.69571				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.45488				0.00	0	
Total CLN717 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 CLN717										0.00	0	
CLN717 On 20/06/2021 Spot Bond					0.00000	100.56721				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.74769				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	80.42906				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	80.75872				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.87570				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	81.48536				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.63845				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.63845				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.63845				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.65014				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.65014				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.65014				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.04662				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.11279				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.76915				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.76268				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	101.44009				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN736 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	94.67219				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.46588				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.48715				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	99.54400				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.22513				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN741 On 19/08/2025 Spot Bond					0.00000	100.27221				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.25183				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.08813				0.00	5,500,000,000	5,500,000,000
Total CLN743 SPOT										0.00	5,500,000,000	5,500,000,000
Total For CLN743										0.00	5,500,000,000	5,500,000,000
CLN81 On 18/04/2028 Spot Bond			7.77500	102.21848	7.77500	102.19718				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.23346				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.37500	114.24966	7.37500	114.22693				0.00	0	13,000,000,000
Total COJ05 SPOT										0.00	0	13,000,000,000
Total For COJ05										0.00	0	13,000,000,000
COJ08 On 22/06/2026 Spot Bond			9.62000	111.51686	9.62000	111.48808				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG01 On 09/06/2024 Spot Bond			6.15500	115.30936	6.15500	115.29016				0.00	0	69,100,000,000
Total COJG01 SPOT										0.00	0	69,100,000,000
Total For COJG01										0.00	0	69,100,000,000
COT01 On 03/04/2023 Spot Bond			6.81000	104.86484	6.81000	104.84565				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			10.03000	101.73433	10.03000	101.70714				0.00	0	100,000,000
Total COT02 SPOT										0.00	0	100,000,000
Total For COT02										0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			10.12000	100.65364	10.12000	100.62634				0.00	0	8,200,000,000
Total COT03 SPOT										0.00	0	8,200,000,000
Total For COT03										0.00	0	8,200,000,000
CPV01 On 30/06/2029 Spot Bond			9.17500	9.17500	9.17500	110.38385				0.00	0	
Total CPV01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	99.80877				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.70757				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.68465				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.43714				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	101.07451				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.04066				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.89738				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.71312				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.61102				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.91371				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.62140				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.04361				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.05283			0.00	100,000,000	250,000,00
Total DSY02 SPOT									0.00	100,000,000	250,000,00
Total For DSY02									0.00	100,000,000	250,000,00
DSY03 On 21/11/2024 Spot Bond			8.87000	8.87000	8.87000	109.50499			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.56697			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.13025			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.92500	103.79053	5.92500	103.77380			0.00	0	
Total DV2021 SPOT									0.00	0	
Total For DV2021									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.29000	108.12192	6.29000	108.10343		708,272,241,000.00		112,602,900	67,330,10
Total DV23 SPOT								708,272,241,000.00		112,602,900	67,330,10
Total For DV23								708,272,241,000.00		112,602,900	67,330,10
DV23/R On 27/02/2023 Spot Bond			100.00000	32.34844	100.00000	32.27606			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	32.34844	100.00000	32.27606			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			5.84500	111.80309	5.84500	111.78529			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	102.03315	9.69000	102.00648			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.03315	9.69000	102.00648			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.71500	94.00820	11.71500	93.97864			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	102.11797	10.10000	102.09018			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.11797	10.10000	102.09018			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.97148				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.30269				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	100.34955				0.00	0	2,500,000,00
Total DVF22B SPOT										0.00	0	2,500,000,00
Total For DVF22B										0.00	0	2,500,000,00
DVF22c On 24/10/2022 Spot Bond					0.00000	100.32618				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.60490				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.12466				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.40683				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.87599				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.83482				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2i On 31/05/2024 Spot Bond					0.00000	98.48893				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2i On 31/05/2026 Spot Bond					0.00000	101.37689				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.01702				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.16150				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.02085				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.20894				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.26788				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.40000	105.64206	4.40000	105.62946				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.38000	104.99955	5.38000	104.98440				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.28500	110.86396	6.28500	110.84532				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.13000	105.69187	5.13000	105.65417				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.01000	93.69622	5.01000	93.66288				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	133.15143	2.25000	133.11404				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.95000	141.29387	3.95000	141.24789				0.00	0	
Total EL28 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 EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.96200	129.13588	3.96200	129.09361				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.00500	125.07940	4.00500	125.03831				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.77000	109.13376	4.77000	109.09573				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.98000	95.73082	4.98000	95.69685				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	133.15143	2.25000	133.11404				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	151.45187				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	149.03340				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	114.98222				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	114.01948				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	114.30160				0.00	0	

Contract 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	112.58514				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	104.58018				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 22/04/2022 Spot Bond					0.00000	105.95714				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN011 On 23/12/2021 Spot Bond					0.00000	98.22785				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN012 On 15/04/2024 Spot Bond					0.00000	101.69045				0.00	0	7,343,000,00
Total ELN013 SPOT										0.00	0	7,343,000,00
Total For ELN013										0.00	0	7,343,000,00
EMM03 On 04/05/2024 Spot Bond			9.19000	102.26103	9.19000	102.23606				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			11.31500	11.31500	11.31500	98.47505				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.66500	11.66500	11.66500	97.42418				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.27000	107.05235	9.27000	105.51228				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.27000	9.27000	9.27000	106.50740				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.84000	11.84000	11.84000	80.29195				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			10.77500	10.77500	10.77500	103.66678				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.84000	11.84000	11.84000	98.13850				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.99608				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.96611				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.81757				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.84128				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.77452				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.79507				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	99.97299				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.01417				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	99.93098				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.78360				0.00	0	
Total EPFC48 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 EPFC48										0.00	0	
EQT00: On 03/06/2022 Spot Bond					0.00000	100.90423				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	100.92996				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.28333				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	100.88310				0.00	300,000,000	150,000,00
Total EQT005 SPOT										0.00	300,000,000	150,000,00
Total For EQT005										0.00	300,000,000	150,000,00
EQT00: On 30/10/2023 Spot Bond					0.00000	100.02527				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B: On 17/05/2022 Spot Bond					0.00000	101.14401				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B: On 17/08/2022 Spot Bond					0.00000	101.09133				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C: On 17/05/2022 Spot Bond					0.00000	101.22825				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C: On 17/08/2022 Spot Bond					0.00000	101.10185				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	101.15450				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2: On 17/05/2022 Spot Bond					0.00000	101.07451				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	101.04921				0.00	0	

Contract 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	101.20714				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.63500	109.83795	5.63500	109.82109				0.00	0	170,000,00
Total ES23 SPOT										0.00	0	170,000,00
Total For ES23										0.00	0	170,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	102.75994	10.00000	102.73225				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.34000	98.77645	8.34000	98.75441		963,587,754,000.00		115,538,100	4,086,852,20	
Total ES26 SPOT								963,587,754,000.00		115,538,100	4,086,852,20	
Total For ES26								963,587,754,000.00		115,538,100	4,086,852,20	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.71785	7.85000	100.69667				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.59500	74.49181	11.72000	73.82061		26,915,355,231,000.00		2,321,289,800	6,261,673,70	
Total ES33 SPOT								26,915,355,231,000.00		2,321,289,800	6,261,673,70	
Total For ES33								26,915,355,231,000.00		2,321,289,800	6,261,673,70	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.04582	7.50000	101.02562				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.19500	72.48052	12.19500	72.45709		98,469,094,567,500.00		8,074,546,500	12,862,490,10	
Total ES42 SPOT								98,469,094,567,500.00		8,074,546,500	12,862,490,10	
Total For ES42								98,469,094,567,500.00		8,074,546,500	12,862,490,10	
ES42/R On 25/04/2042 Spot Bond			8.50000	100.25049	8.50000	100.22770				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.86074				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.86660				0.00	100,000,000	50,000,00
Total EXX05 SPOT										0.00	100,000,000	50,000,00
Total For EXX05										0.00	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
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.70176				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.28503				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.06107				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	99.83477				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.82663				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.09079				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.58369				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	101.04311				0.00	0	500,000,0€
Total FIFC36 SPOT										0.00	0	500,000,0€
Total For FIFC36										0.00	0	500,000,0€
FRB13 On 02/06/2021 Spot Bond					0.00000	101.13311				0.00	400,000,000	200,000,0€
Total FRB13 SPOT										0.00	400,000,000	200,000,0€
Total For FRB13										0.00	400,000,000	200,000,0€
FRB14 On 02/06/2021 Spot Bond			4.87500	4.87500	4.87500	104.60879				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.98524				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	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.73537			0.00	0	
Total FRB21 SPOT									0.00	0	
Total For FRB21									0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.50785			0.00	0	300,000,00
Total FRB22 SPOT									0.00	0	300,000,00
Total For FRB22									0.00	0	300,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	102.73026			0.00	0	
Total FRB23 SPOT									0.00	0	
Total For FRB23									0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.55070			0.00	0	
Total FRB24 SPOT									0.00	0	
Total For FRB24									0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	104.29268			0.00	40,000,000	40,000,00
Total FRB25 SPOT									0.00	40,000,000	40,000,00
Total For FRB25									0.00	40,000,000	40,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.07807			0.00	0	
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.97000	109.18585	8.97000	109.15953			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.81106			0.00	0	
Total FRB28 SPOT									0.00	0	
Total For FRB28									0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	100.26617			0.00	0	200,000,00
Total FRB29 SPOT									0.00	0	200,000,00
Total For FRB29									0.00	0	200,000,00
FRB30 On 19/04/2026 Spot Bond			8.17000	100.31182	8.17000	100.28988			0.00	0	
Total FRB30 SPOT									0.00	0	
Total For FRB30									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			0.84500	171.76378	0.84500	171.72216			0.00	0	
Total FRBI22 SPOT									0.00	0	
Total For FRBI22									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.23000	316.07014	2.23000	315.98168		883,080,000,000.00		396,000,000	198,000,00

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 FRBI23 SPOT										883,080,000,000.00	396,000,000	198,000,000
Total For FRBI23										883,080,000,000.00	396,000,000	198,000,000
FRBI25 On 31/01/2025 Spot Bond			2.34500	2.34500	2.34500	150.67491				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.74000	194.71476	3.74000	194.65242				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.04000	4.04000	4.04000	103.95341				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.97000	4.97000	4.97000	211.52915				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.74000	82.38691	5.74000	82.35614				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.23500	90.85010	5.23500	90.81724				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			6.25000	6.25000	6.25000	80.88571				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			6.33000	6.33000	6.33000	80.09708				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			3.68000	3.68000	3.68000	143.70498				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC18: On 06/08/2023 Spot Bond					0.00000	96.32127				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			1.90000	170.45347	1.90000	170.40724				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.76000	169.39781	2.76000	169.34790				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.52823				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.80251				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.99959				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	101.10971				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.74661				0.00	0	
Total FRC267 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 FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	100.02858				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	102.48716				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	101.07116				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.76613				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	110.39858				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	101.70666				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.72235				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	108.46715				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.66906				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29 On 20/06/2022 Spot Bond					0.00000	101.88423				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	101.22641				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	101.24802				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	100.88286				0.00	0	100,000,00
Total FRC299 SPOT										0.00	0	100,000,00
Total For FRC299										0.00	0	100,000,00
FRC300 On 25/04/2023 Spot Bond					0.00000	101.69651				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	103.94651				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.28084				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	99.98258				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.95530				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	101.98686				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.65500				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond					0.00000	100.75201				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	100.82449				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	99.53450				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC316 On 15/09/2033 Spot Bond					0.00000	100.86194				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC317 On 31/07/2034 Spot Bond					0.00000	100.02972				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC318 On 20/12/2024 Spot Bond					0.00000	98.39194				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC319 On 20/12/2026 Spot Bond					0.00000	100.82432				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC323 On 20/12/2024 Spot Bond					0.00000	100.84311				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC324 On 20/06/2026 Spot Bond					0.00000	100.76003				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC325 On 02/04/2024 Spot Bond					0.00000	100.42984				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC326 On 20/12/2022 Spot Bond					0.00000	101.12995				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC327 On 30/09/2022 Spot Bond					0.00000	100.49951				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	100.99390				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	99.98656				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.29349				0.00	0	
Total FRC330 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 FRC330										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	101.16963				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 13/09/2021 Spot Bond					0.00000	108.30104				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	102.48026				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 09/06/2021 Spot Bond					0.00000	100.89218				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	101.42570				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	101.61653				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	100.97378				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 17/08/2021 Spot Bond					0.00000	101.03236				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.68423				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 15/10/2022 Spot Bond					0.00000	100.31512				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34: On 03/08/2021 Spot Bond					0.00000	100.02676				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	100.88482				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	100.96107				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.04016				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.03540				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2021 Spot Bond					0.00000	100.02735				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	101.15111				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	100.53364				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	100.03676				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2021 Spot Bond					0.00000	100.55772				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.03689				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.03471				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.03580				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	

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 31/01/2022 Spot Bond					0.00000	100.01158				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	101.89388				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.03255				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.03147				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.53570				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	99.85847				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	100.46765				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	100.49228				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.54000	2.54000	2.54000	169.61783				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.48000	2.48000	2.48000	169.69157				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.46000	2.46000	2.46000	169.71617				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.55000	98.46373	4.55000	98.43012			5,642,000,000,000.00	1,240,000,000	620,000,000	
Total FRI33 SPOT									5,642,000,000,000.00	1,240,000,000	620,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRI33										5,642,000,000.00	1,240,000,000	620,000,000
FRI38 On 31/01/2038 Spot Bond			4.91000	106.95902	4.91000	106.92125				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.32005				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.94338				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.58567				0.00	0	500,000,000
Total FRJ22 SPOT										0.00	0	500,000,000
Total For FRJ22										0.00	0	500,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.21967				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	102.14040				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.15206				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.13753				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.58877				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.15938				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.42300	4.42300	4.42300	94.31247				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS100 On 31/01/2038 Spot Bond			4.83000	4.83000	4.83000	108.03538				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS101 On 23/01/2024 Spot Bond					0.00000	99.64571				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.16357				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			4.97000	106.13238	4.97000	106.09473				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			4.82000	214.70804	4.82000	214.63291				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.11000	104.23328	5.11000	104.19593				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.85000	4.85000	4.85000	214.00774				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.23000	146.05651	3.23000	146.01159				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	125.31492	3.70500	125.27476				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.91000	106.95902	4.91000	106.92125				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.97000	211.60406	4.97000	211.52915				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.02000	210.58152	5.02000	210.50674				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS122 On 31/01/2025 Spot Bond			2.76000	119.09436	2.76000	148.46690				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.05000	209.97093	5.05000	209.89618				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.11000	104.23328	5.11000	104.19593				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.49000	185.88840	4.49000	185.82515				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.86000	94.73300	5.86000	94.69714				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.38000	187.15396	4.38000	187.09082				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.44000	186.46243	4.44000	186.39925				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.56000	199.91432	5.56000	199.84045				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.81000	95.33265	5.81000	95.29668				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.11000	5.11000	5.11000	104.19593				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.09000	104.50206	5.09000	104.46465				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.25000	188.66228	4.25000	188.59930				0.00	0	
Total FRS137 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 FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.33000	204.37495	5.33000	204.30068				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.38000	187.15396	4.38000	187.09082				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.38000	187.15396	4.38000	187.09082				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.67000	183.83846	4.67000	183.77503				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.53000	144.51472	3.53000	144.46911				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.60000	170.82435	1.60000	170.77942				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.73000	183.16088	4.73000	183.09740				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.77000	182.71075	4.77000	182.64722				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.50000	144.66804	3.50000	144.62250				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.24500	188.72059	4.24500	188.65759				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.78000	4.78000	4.78000	182.53487				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 06/06/2025 Spot Bond					0.00000	19.57552				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS17(On 01/08/2022 Spot Bond					0.00000	5.86311				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	100.28225				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	100.31054				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17(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	
FRS17(On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18(On 18/09/2023 Spot Bond					0.00000	100.75114				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	100.62588				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 04/10/2021 Spot Bond					0.00000	160.25398				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	177.87486				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	150.77339				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	165.41886				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS194 On 19/06/2026 Spot Bond					0.00000	42.84024				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	99.99993				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	99.99989				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	101.27177				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	101.04413				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS202 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.32715				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.11071				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS213 On 03/09/2021 Spot Bond					0.00000	126.20404				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS219										0.00	0	
FRS22 On 20/12/2024 Spot Bond					0.00000	100.59061				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22 On 06/07/2022 Spot Bond					0.00000	100.82835				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	100.68423				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22 On 31/07/2022 Spot Bond					0.00000	100.08189				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS22 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	
FRS23 On 14/08/2027 Spot Bond					0.00000	101.28238				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	106.93863				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	105.80348				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	108.21708				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	101.89555				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.19745				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 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	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.43451				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24 ₄ On 29/12/2025 Spot Bond					0.00000	103.14212				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 ₅ On 20/12/2021 Spot Bond					0.00000	100.45004				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24 ₆ On 19/01/2024 Spot Bond					0.00000	100.40256				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24 ₇ 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 ₈ 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 ₀ On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS25 ₁ On 31/01/2022 Spot Bond					0.00000	100.01158				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25 ₂ On 31/01/2022 Spot Bond					0.00000	100.01171				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25 ₃ On 22/02/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 ₄ On 31/01/2022 Spot Bond					0.00000	100.01130				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25 ₅ On 02/03/2024 Spot Bond					0.00000	100.88507				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 ₆ On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 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 FRS256										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	99.91401				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25 On 24/03/2022 Spot Bond					0.00000	101.34535				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.98054				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.73100				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.03000	2.03000	2.03000	317.49057				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.77000	319.55114	1.77000	319.46573				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.77000	1.77000	1.77000	319.46573				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.84000	171.77002	0.84000	171.72843				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.84000	171.77002	0.84000	171.72843				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.01384				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.81000	99.79852	4.81000	99.76358				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.34000	71.02487	4.34000	106.70355				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.65000	2.65000	2.65000	149.04846				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			2.93000	2.93000	2.93000	147.57330				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.83000	2.83000	2.83000	311.50895				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.75500	4.75500	4.75500	106.54442				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.22000	118.72695	6.22000	118.70697				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.77000	113.46354	6.77000	113.44268				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.30000	110.57660	7.30000	110.55493			123,499,940,000.00		16,917,800	14,181,700
Total FRX26 SPOT									123,499,940,000.00		16,917,800	14,181,700
Total For FRX26									123,499,940,000.00		16,917,800	14,181,700
FRX27 On 07/03/2027 Spot Bond			7.57000	113.81981	7.57000	113.79683				0.00	0	110,000,000
Total FRX27 SPOT										0.00	0	110,000,000
Total For FRX27										0.00	0	110,000,000
FRX28 On 26/07/2028 Spot Bond			7.78000	115.51928	7.78000	115.49493				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.22500	105.63432	9.22500	105.60801			502,762,500,000.00		54,500,000	20,054,500,000
Total FRX30 SPOT									502,762,500,000.00		54,500,000	20,054,500,000
Total For FRX30									502,762,500,000.00		54,500,000	20,054,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRX31 On 21/02/2031 Spot Bond			9.39500	102.57860	9.39500	102.55259			3,910,199,000,000.00	416,200,000	516,200,000
Total FRX31 SPOT									3,910,199,000,000.00	416,200,000	516,200,000
Total For FRX31									3,910,199,000,000.00	416,200,000	516,200,000
FRX32 On 31/03/2032 Spot Bond			9.52000	107.70876	9.52000	107.68139			5,712,000,000,000.00	600,000,000	300,000,000
Total FRX32 SPOT									5,712,000,000,000.00	600,000,000	300,000,000
Total For FRX32									5,712,000,000,000.00	600,000,000	300,000,000
FRX45 On 14/04/2045 Spot Bond			11.29000	73.43044	11.29000	73.40841			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.84718			0.00	0	0
Total FS6A2 SPOT									0.00	0	0
Total For FS6A2									0.00	0	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.29313			0.00	0	0
Total FS6A3 SPOT									0.00	0	0
Total For FS6A3									0.00	0	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.99814			0.00	0	0
Total FS6B1 SPOT									0.00	0	0
Total For FS6B1									0.00	0	0
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.89380			0.00	0	0
Total FS7A1 SPOT									0.00	0	0
Total For FS7A1									0.00	0	0
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.94891			0.00	0	0
Total FS7A2 SPOT									0.00	0	0
Total For FS7A2									0.00	0	0
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.98237			0.00	0	0
Total FS7A3 SPOT									0.00	0	0
Total For FS7A3									0.00	0	0
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.99221			0.00	0	0
Total FS7B1 SPOT									0.00	0	0
Total For FS7B1									0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	101.15558			0.00	0	0
Total GBL04 SPOT									0.00	0	0
Total For GBL04									0.00	0	0
GBL05 On 07/11/2022 Spot Bond					0.00000	99.58391			0.00	0	0
Total GBL05 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For GBL05									0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.93118			0.00	0	
Total GH5A11 SPOT									0.00	0	
Total For GH5A11									0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	99.19829			0.00	0	
Total GH5A21 SPOT									0.00	0	
Total For GH5A21									0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.97640			0.00	0	
Total GH5A31 SPOT									0.00	0	
Total For GH5A31									0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.25121			0.00	0	
Total GH5B1 SPOT									0.00	0	
Total For GH5B1									0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	103.21486			0.00	0	
Total GH5C1 SPOT									0.00	0	
Total For GH5C1									0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.64000	112.24941	3.64000	112.21370			0.00	0	
Total GRL35 SPOT									0.00	0	
Total For GRL35									0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.05009			0.00	0	
Total GRT07 SPOT									0.00	0	
Total For GRT07									0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	99.90962			0.00	0	
Total GRT11 SPOT									0.00	0	
Total For GRT11									0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.02742			0.00	0	250,000,00
Total GRT14 SPOT									0.00	0	250,000,00
Total For GRT14									0.00	0	250,000,00
GRT16 On 17/10/2021 Spot Bond					0.00000	100.31743			0.00	0	
Total GRT16 SPOT									0.00	0	
Total For GRT16									0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.85500	110.18492	5.85500	110.16755		2,927,500,000,000.00	500,000,000	500,000,000	500,000,00
Total GRT17 SPOT								2,927,500,000,000.00	500,000,000	500,000,000	500,000,00
Total For GRT17								2,927,500,000,000.00	500,000,000	500,000,000	500,000,00
GRT19 On 14/03/2022 Spot Bond					0.00000	101.36277			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.24681				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.92000	103.02824	8.92000	103.00367				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.27247				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.30995				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.73682				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.14671				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.68827				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.26183				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.73671				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.76719				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	97.46747				0.00	200,000,000	100,000,000
Total GRT30 SPOT										0.00	200,000,000	100,000,000
Total For GRT30										0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT31 On 28/02/2024 Spot Bond					0.00000	100.90613				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	98.25018				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.50566				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.75728				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.80401				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.51457				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.02160				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.79769				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.86343				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.04537				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.78242				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.64549				0.00	0	
Total GRT46 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 GRT46										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.18775				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.20326				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.53712				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.53569				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.44446				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.00388				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.46924				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.91824				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.15989				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.77458				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.94826				0.00	200,000,000	100,000,000
Total HILB09 SPOT										0.00	200,000,000	100,000,000
Total For HILB09										0.00	200,000,000	100,000,000
HILB10 On 17/03/2022 Spot Bond					0.00000	100.39620				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.02905				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.89141				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.86746				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.54976				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.51637				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.50690				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.37000	315.02021	2.37000	314.93085				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.72000	2.72000	2.72000	319.59085				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.27500	102.41966	10.27500	102.39131				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.88000	76.99753	4.88000	98.06567				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.82000	85.40606	11.82000	85.37897				0.00	0	4,350,000,00
Total HWAY34 SPOT										0.00	0	4,350,000,00
Total For HWAY34										0.00	0	4,350,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.44564	100.00000	11.42003			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.86000	84.65464	11.86000	84.62771			0.00	0	5,020,000,00
Total HWAY35 SPOT									0.00	0	5,020,000,00
Total For HWAY35									0.00	0	5,020,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.44454	100.00000	11.41894			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	100.42477			0.00	0	15,000,000,00
Total HWF11 SPOT									0.00	0	15,000,000,00
Total For HWF11									0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.22717			0.00	0	
Total HWF12 SPOT									0.00	0	
Total For HWF12									0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.91504			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.08000	152.14686	2.08000	152.10484		524,018,778,192,000.00	251,932,104,900	376,031,739,30	
Total I2025 SPOT								24,018,778,192,000.00	251,932,104,900	376,031,739,30	
Total For I2025								24,018,778,192,000.00	251,932,104,900	376,031,739,30	
I2029 On 31/03/2029 Spot Bond			3.17000	110.70345	3.17000	110.66969		72,824,777,403,000.00	22,973,115,900	163,344,594,30	
Total I2029 SPOT								2,824,777,403,000.00	22,973,115,900	163,344,594,30	
Total For I2029								2,824,777,403,000.00	22,973,115,900	163,344,594,30	
I2033 On 28/02/2033 Spot Bond			4.05000	103.61059	4.05000	103.57661		504,105,503,535,000.00	124,470,494,700	170,518,151,00	
Total I2033 SPOT								14,105,503,535,000.00	124,470,494,700	170,518,151,00	
Total For I2033								14,105,503,535,000.00	124,470,494,700	170,518,151,00	
I2038 On 31/01/2038 Spot Bond			4.21000	117.19795	4.21000	117.15879		237,643,231,935,000.00	56,447,323,500	390,084,694,80	
Total I2038 SPOT								17,643,231,935,000.00	56,447,323,500	390,084,694,80	
Total For I2038								17,643,231,935,000.00	56,447,323,500	390,084,694,80	
I2046 On 31/03/2046 Spot Bond			4.22000	105.71197	4.22000	105.67676		85,593,745,582,000.00	20,282,878,100	373,045,921,00	
Total I2046 SPOT								15,593,745,582,000.00	20,282,878,100	373,045,921,00	
Total For I2046								15,593,745,582,000.00	20,282,878,100	373,045,921,00	
I2050 On 31/12/2050 Spot Bond			4.23500	108.76646	4.23500	108.73005		243,118,462,895,000.00	57,406,957,000	286,077,004,80	
Total I2050 SPOT								13,118,462,895,000.00	57,406,957,000	286,077,004,80	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For I2050										13,118,462,895,000.00	57,406,957,000	286,077,004,80
IBL101 On 24/05/2022 Spot Bond			5.69000	5.69000	5.69000	107.46641				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.66661				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.49000	314.12374	2.49000	314.03363				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.96298				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.14864				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.00822				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	101.08410				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.17274				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	99.88248				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.32560				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.99156				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.29803				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.90219				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.95361				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.37882				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.07152				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	101.00272				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.88377				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.81669				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.95777				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.95282				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.66677				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.46046				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL148 On 25/08/2023 Spot Bond					0.00000	100.85768				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.89537				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	98.25790				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.97142				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.19930				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.17415				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.17977				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL158 On 24/05/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL158 SPOT										0.00	0	
Total For IBL158										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.18334				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	99.99173				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.31153				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.29627				0.00	0	
Total IBL162 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 IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.30683				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL165 On 28/07/2021 Spot Bond					0.00000	100.08818				0.00	0	
Total IBL165 SPOT										0.00	0	
Total For IBL165										0.00	0	
IBL36 On 31/01/2022 Spot Bond			0.92000	0.92000	0.92000	171.62812				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.34500	112.02803	6.34500	112.00869				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.17493				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.24000	171.27121	1.24000	171.22784				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.76500	112.28240	4.76500	112.26780				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	101.12153				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.57500	104.97579	4.57500	104.96266				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	101.27546	100.00000	101.00895				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	101.11974				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.18213				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.57451				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.17000	108.47068	8.17000	108.44670				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.21500	111.56614	10.21500	111.74068				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.90918				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.74000	113.44324	8.74000	113.41659				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.11997				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.11471				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.01493				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.67651				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	99.93103				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.74356				0.00	2,000,000,000	1,000,000,000
Total IDCG18 SPOT										0.00	2,000,000,000	1,000,000,000
Total For IDCG18										0.00	2,000,000,000	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG15 On 12/03/2024 Spot Bond					0.00000	99.24471				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.66620				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.11517				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.19353				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.75583				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.62000	106.91287	7.62000	106.89091				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.60707				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	100.64866				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.86207				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	100.30514				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.98226				0.00	0	
Total INLV07 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 INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	101.25764				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.75992				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.64900				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.66069				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.41135				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.09606				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	99.99980				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.29734				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	99.93103				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	99.92946				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.60808				0.00	100,000,000	250,000,00
Total IPF30 SPOT										0.00	100,000,000	250,000,00
Total For IPF30										0.00	100,000,000	250,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	98.99724				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.52218				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.80974				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC33 On 10/05/2021 Spot Bond					0.00000	100.98770				0.00	0	
Total IPFC33 SPOT										0.00	0	
Total For IPFC33										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.21303				0.00	0	100,000,00
Total IPFG01 SPOT										0.00	0	100,000,00
Total For IPFG01										0.00	0	100,000,00
IV017/F On 31/01/2022 Spot Bond			2.75000	100.71934	2.75000	100.71175				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.14000	178.60631	5.14000	178.54244				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.46573				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	100.78750				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.94642				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.34000	3.34000	3.34000	168.63971				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	101.94220				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IV041 On 29/09/2021 Spot Bond			7.70500	102.81620	7.70500	102.79516			0.00	0	
Total IV041 SPOT									0.00	0	
Total For IV041									0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.94364			0.00	0	
Total IV042 SPOT									0.00	0	
Total For IV042									0.00	0	
IV043 On 21/11/2021 Spot Bond			7.71000	7.71000	7.71000	108.19372			0.00	0	
Total IV043 SPOT									0.00	0	
Total For IV043									0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.05621			0.00	0	
Total IV044 SPOT									0.00	0	
Total For IV044									0.00	0	
IV045 On 31/01/2022 Spot Bond			1.84000	170.52754	1.84000	170.48157			0.00	0	
Total IV045 SPOT									0.00	0	
Total For IV045									0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.45375			0.00	0	889,000,00
Total IV046 SPOT									0.00	0	889,000,00
Total For IV046									0.00	0	889,000,00
IV050 On 26/06/2024 Spot Bond					0.00000	103.80773			0.00	0	
Total IV050 SPOT									0.00	0	
Total For IV050									0.00	0	
IV19A On 31/03/2028 Spot Bond			5.04000	179.70515	5.04000	179.64136			0.00	0	
Total IV19A SPOT									0.00	0	
Total For IV19A									0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.55040			0.00	0	
Total IVC034 SPOT									0.00	0	
Total For IVC034									0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.87500	102.26786	10.87500	102.23809			0.00	0	
Total IVC040 SPOT									0.00	0	
Total For IVC040									0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.19000	107.07843	6.19000	107.06050			0.00	0	
Total IVC094 SPOT									0.00	0	
Total For IVC094									0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.61581			0.00	0	
Total IVC097 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 IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.63087				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.62083				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.30526				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.84000	104.66730	5.84000	104.65058				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.83712				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.39340				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.14689				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.38320				0.00	0	13,220,000,00
Total IVC136 SPOT										0.00	0	13,220,000,00
Total For IVC136										0.00	0	13,220,000,00
IVC137 On 29/08/2021 Spot Bond					0.00000	101.07434				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.70016				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.93858				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.40599				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.47802				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.62572				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.16439				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.12770				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.04450				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.13107				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.77333				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.67984				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.27521				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC176 On 05/06/2023 Spot Bond					0.00000	100.92591				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.53038				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.42813				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	99.92306				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	99.90225				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.80088				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.66755				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.75210	7.40000	102.73160				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.95937				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	101.08417				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	101.20178				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.76764				0.00	0	
Total IVC190 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 IVC190										0.00	0	
IVZ040 On 06/05/2021 Spot Bond			3.95000	3.95000	3.95000	99.93511				0.00	0	
Total IVZ040 SPOT										0.00	0	
Total For IVZ040										0.00	0	
IVZ041 On 13/05/2021 Spot Bond			3.95000	3.95000	3.95000	99.85951				0.00	0	
Total IVZ041 SPOT										0.00	0	
Total For IVZ041										0.00	0	
IVZ042 On 20/05/2021 Spot Bond			3.95000	3.95000	3.95000	99.78403				0.00	0	
Total IVZ042 SPOT										0.00	0	
Total For IVZ042										0.00	0	
IVZ043 On 27/05/2021 Spot Bond			3.95000	3.95000	3.95000	99.70866				0.00	0	
Total IVZ043 SPOT										0.00	0	
Total For IVZ043										0.00	0	
IVZ044 On 03/06/2021 Spot Bond			4.05000	4.05000	4.05000	99.62416				0.00	0	
Total IVZ044 SPOT										0.00	0	
Total For IVZ044										0.00	0	
IVZ045 On 08/06/2021 Spot Bond			4.05000	4.05000	4.05000	99.56912				0.00	0	
Total IVZ045 SPOT										0.00	0	
Total For IVZ045										0.00	0	
IVZ046 On 10/06/2021 Spot Bond			4.05000	4.05000	4.05000	99.54713				0.00	0	
Total IVZ046 SPOT										0.00	0	
Total For IVZ046										0.00	0	
IVZ047 On 17/06/2021 Spot Bond			4.05000	4.05000	4.05000	99.47022				0.00	0	
Total IVZ047 SPOT										0.00	0	
Total For IVZ047										0.00	0	
IVZ048 On 24/06/2021 Spot Bond			4.05000	4.05000	4.05000	99.39343				0.00	0	
Total IVZ048 SPOT										0.00	0	
Total For IVZ048										0.00	0	
IVZ049 On 01/07/2021 Spot Bond			4.10000	4.10000	4.10000	99.30838				0.00	0	
Total IVZ049 SPOT										0.00	0	
Total For IVZ049										0.00	0	
IVZ050 On 08/07/2021 Spot Bond			4.10000	4.10000	4.10000	99.23089				0.00	0	
Total IVZ050 SPOT										0.00	0	
Total For IVZ050										0.00	0	
IVZ051 On 22/07/2021 Spot Bond			4.10000	4.10000	4.10000	99.07628				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ051 SPOT										0.00	0	
Total For IVZ051										0.00	0	
IVZ052 On 29/07/2021 Spot Bond			4.10000	4.10000	4.10000	98.99916				0.00	0	
Total IVZ052 SPOT										0.00	0	
Total For IVZ052										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	100.83045				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.78302				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			5.67500	102.36071	5.67500	102.34521				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.08700				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	101.04515				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.23618				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	96.95666				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	99.80085				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.71116				0.00	0	100,000,00
Total KAP017 SPOT										0.00	0	100,000,00
Total For KAP017										0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP018 On 14/04/2024 Spot Bond					0.00000	100.33107				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.54849				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.71000	123.56898	8.71000	123.54035				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	97.91125				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	95.75511				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.65500	107.83369	6.65500	107.81429				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	95.89623				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.67500	105.42084	8.67500	105.39637				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.69991				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.34500	91.54207	12.34500	91.51179				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.72500	103.96815	9.72500	103.94103				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	97.83092				0.00	0	
Total LBK30 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 LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	93.25477				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	99.92784				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.46984				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.23693				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.80481				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	86.96627				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.66504				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.18500	106.23262	6.18500	106.21493				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.53976				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.96720				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.59907				0.00	0	700,000,00
Total LGL09 SPOT										0.00	0	700,000,00
Total For LGL09										0.00	0	700,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	99.73615				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.96660				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	99.79813				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL30 On 19/05/2021 Spot Bond					0.00000	101.66645				0.00	0	
Total LHL30 SPOT										0.00	0	
Total For LHL30										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.05367				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	101.43202				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	101.46975				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.57016				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.05123				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.08074				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.96475				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	101.18481				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF06: On 07/06/2022 Spot Bond					0.00000	101.00233				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.92666				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 16/09/2021 Spot Bond					0.00000	100.73448				0.00	0	150,000,00
Total MBF066 SPOT										0.00	0	150,000,00
Total For MBF066										0.00	0	150,000,00
MBF06: On 17/11/2021 Spot Bond					0.00000	100.90176				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.97547				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.84440				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.96946				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.09457				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	100.66690				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.94900				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	101.28303				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.90110				0.00	0	
Total MBP047 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.49042				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.50050				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.35218				0.00	0	300,000,00
Total MBP050 SPOT										0.00	0	300,000,00
Total For MBP050										0.00	0	300,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.81688				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.52577				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.65000	7.65000	7.65000	115.62803				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.47500	108.99616	5.47500	108.97990				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.74218				0.00	400,000,000	200,000,00
Total MMIG06 SPOT										0.00	400,000,000	200,000,00
Total For MMIG06										0.00	400,000,000	200,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.27277				0.00	0	200,000,00
Total MMIG07 SPOT										0.00	0	200,000,00
Total For MMIG07										0.00	0	200,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	100.60736				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.27000	108.23384	8.27000	108.20975				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.21338				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.52000	98.23744	8.52000	98.21812				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.34713				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.39226				0.00	400,000,000	200,000,00
Total MTN09 SPOT										0.00	400,000,000	200,000,00
Total For MTN09										0.00	400,000,000	200,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	100.98713				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.85048				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.39156				0.00	0	700,000,00
Total MTN12 SPOT										0.00	0	700,000,00
Total For MTN12										0.00	0	700,000,00
MTN13 On 04/06/2025 Spot Bond					0.00000	99.07592				0.00	80,000,000	40,000,00
Total MTN13 SPOT										0.00	80,000,000	40,000,00
Total For MTN13										0.00	80,000,000	40,000,00
MTN14 On 10/05/2022 Spot Bond					0.00000	99.93376				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	99.93100				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.68422				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.87495				0.00	0	90,000,00
Total MTN17 SPOT										0.00	0	90,000,00
Total For MTN17										0.00	0	90,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN18 On 30/05/2026 Spot Bond					0.00000	99.11469				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.85713				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.67590				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.94365				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.10044				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.22000	102.38807	8.22000	102.36528				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.10848				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	99.91230				0.00	0	1,890,000,00
Total MTNC22 SPOT										0.00	0	1,890,000,00
Total For MTNC22										0.00	0	1,890,000,00
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	101.10109				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.10109				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.17977				0.00	0	
Total MWAR05 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 MWAR05										0.00	0	
MWAR0 On 22/02/2024 Spot Bond					0.00000	101.17970				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.41752				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.21849				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.69602				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.89468				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.58781				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.60587				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.77773				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.92366				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.05771				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.65500	107.61080	5.65500	107.59422				0.00	0	30,000,00
Total NAM01 SPOT										0.00	0	30,000,00
Total For NAM01										0.00	0	30,000,00
NAM03 On 01/08/2023 Spot Bond			6.27500	110.39012	6.27500	110.37128				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.15000	108.26277	9.15000	108.23602				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.19330				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.15441				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.01925				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.33178				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.12274				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			5.84000	111.39771	5.84000	111.38028				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			4.72500	103.97203	4.72500	103.95866				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.14000	104.74019	5.14000	104.72551				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.52000	111.76944	6.52000	111.74963				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			7.04000	112.38551	7.04000	112.36427			2,252,800,000,000.00		320,000,000	1,380,000,000
Total NBK17A SPOT									2,252,800,000,000.00		320,000,000	1,380,000,000
Total For NBK17A									2,252,800,000,000.00		320,000,000	1,380,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBK19/On 01/06/2022 Spot Bond			5.67000	108.19438	5.67000	108.17777			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20/On 01/06/2026 Spot Bond			7.06000	118.29397	7.06000	118.27142			0.00	0	790,000,00
Total NBK20A SPOT									0.00	0	790,000,00
Total For NBK20A									0.00	0	790,000,00
NBK20I On 25/06/2021 Spot Bond					0.00000	100.61910			0.00	0	
Total NBK20B SPOT									0.00	0	
Total For NBK20B									0.00	0	
NBK21/On 21/07/2027 Spot Bond			8.07000	115.37126	8.07000	115.34604		242,100,000,000.00		30,000,000	30,000,00
Total NBK21A SPOT								242,100,000,000.00		30,000,000	30,000,00
Total For NBK21A								242,100,000,000.00		30,000,000	30,000,00
NBK22/On 19/11/2022 Spot Bond			4.76500	112.43756	4.76500	112.42293			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23/On 19/11/2025 Spot Bond			6.75500	120.08953	6.75500	120.06749			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24/On 19/11/2027 Spot Bond			7.79500	120.91266	7.79500	120.88712			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	101.18447			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25/On 17/02/2023 Spot Bond			5.25000	5.25000	5.25000	111.36643			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	104.24120			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	28.07080	100.00000	28.00799		30,000,000,000,000.00		300,000,000	150,000,00
Total NBK26A SPOT								30,000,000,000,000.00		300,000,000	150,000,00
Total For NBK26A								30,000,000,000,000.00		300,000,000	150,000,00
NBK26I On 22/04/2026 Spot Bond					0.00000	103.05968			0.00	0	
Total NBK26B SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			7.98000	112.76463	7.98000	112.74026				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.17000	112.68345	5.17000	112.66756				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.14000	117.20298	7.14000	117.18027				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.62500	112.11507	5.62500	112.09790				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.30000	109.45863	5.30000	109.44282				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	102.69227				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34 On 10/05/2021 Spot Bond					0.00000	99.93647				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	101.75317				0.00	1,500,000,000	750,000,000
Total NBK35B SPOT										0.00	1,500,000,000	750,000,000
Total For NBK35B										0.00	1,500,000,000	750,000,000
NBK36 On 10/05/2026 Spot Bond					0.00000	101.39685				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38 On 02/08/2021 Spot Bond					0.00000	100.28698				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.94500	9.94500	9.94500	71.88182				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.12167				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.78190				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.93892				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	102.00013				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.15186				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.60434				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.00240				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.66161				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	100.95393				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.31474				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.50850				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.54422				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK54I On 21/02/2029 Spot Bond					0.00000	101.05531				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.16796				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.02497				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.11393				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.40350				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.10869				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.38468				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.97277				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.26648				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.28805				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.68430				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.11500	105.16751	9.11500	105.14204				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.67845				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.15000	104.63627	9.15000	104.61084				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.68430				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.69353				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.70523				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	102.34964				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.90350				0.00	0	345,000,0€
Total NEDT1B SPOT										0.00	0	345,000,0€
Total For NEDT1B										0.00	0	345,000,0€
NGL01 On 22/09/2021 Spot Bond					0.00000	101.83590				0.00	200,000,000	300,000,0€
Total NGL01 SPOT										0.00	200,000,000	300,000,0€
Total For NGL01										0.00	200,000,000	300,000,0€
NGL01 On 01/07/2025 Spot Bond					0.00000	101.20754				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.07758				0.00	0	400,000,0€
Total NGL02 SPOT										0.00	0	400,000,0€
Total For NGL02										0.00	0	400,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL03 On 26/05/2022 Spot Bond					0.00000	101.53523				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.19099				0.00	0	300,000,00
Total NGL04 SPOT										0.00	0	300,000,00
Total For NGL04										0.00	0	300,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	101.35352				0.00	400,000,000	200,000,00
Total NGL05 SPOT										0.00	400,000,000	200,000,00
Total For NGL05										0.00	400,000,000	200,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	101.20954				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.16850				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.05500				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	104.38561				0.00	0	12,840,000,00
Total NGLT1A SPOT										0.00	0	12,840,000,00
Total For NGLT1A										0.00	0	12,840,000,00
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.19422				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.88009				0.00	500,000,000	500,000,00
Total NGT103 SPOT										0.00	500,000,000	500,000,00
Total For NGT103										0.00	500,000,000	500,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	103.62147				0.00	3,500,000,000	2,000,000,00
Total NGT104 SPOT										0.00	3,500,000,000	2,000,000,00
Total For NGT104										0.00	3,500,000,000	2,000,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	102.23903				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.18203				0.00	0	
Total NGT106 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 NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.37248				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	103.50007				0.00	6,000,000,000	4,500,000,000
Total NGT108 SPOT										0.00	6,000,000,000	4,500,000,000
Total For NGT108										0.00	6,000,000,000	4,500,000,000
NHM00 On 12/05/2021 Spot Bond			13.50000	99.77857	13.50000	99.74177				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.03223				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.18403				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.12949				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.83904				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	101.48502				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.98280				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	99.87559				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	102.33125				0.00	0	80,000,000
Total NHM018 SPOT										0.00	0	80,000,000
Total For NHM018										0.00	0	80,000,000
NHM01 On 25/05/2024 Spot Bond					0.00000	101.42397				0.00	0	150,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM019 SPOT										0.00	0	150,000,00
Total For NHM019										0.00	0	150,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	101.40362				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.02000	5.02000	5.02000	210.50674				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.75000	3.75000	3.75000	194.53162				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.83500	2.83500	2.83500	148.07189				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.47000	3.47000	3.47000	108.30039				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			4.96000	4.96000	4.96000	106.23194				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			2.94000	2.94000	2.94000	147.52093				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	197.08875	3.45000	197.02708				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.33000	3.33000	3.33000	145.49531				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.39500	3.39500	3.39500	198.87248				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB15 On 31/03/2028 Spot Bond			3.54000	197.14835	3.54000	197.08629				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.07500	104.70418	5.07500	104.66676				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.13368				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.85759				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	97.86175				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	132.45095				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.32998				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.84482				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.21960				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.08782				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.57913				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.36623				0.00	0	
Total NN036 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 NN036									0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	123.26521			0.00	0	
Total NN037 SPOT									0.00	0	
Total For NN037									0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.90587			0.00	0	
Total NN039 SPOT									0.00	0	
Total For NN039									0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.12070			0.00	0	
Total NN04 SPOT									0.00	0	
Total For NN04									0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.25141			0.00	0	100,000,00
Total NN040 SPOT									0.00	0	100,000,00
Total For NN040									0.00	0	100,000,00
NN043 On 03/03/2023 Spot Bond					0.00000	140.72460			0.00	0	
Total NN043 SPOT									0.00	0	
Total For NN043									0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	99.86172			0.00	0	
Total NN046 SPOT									0.00	0	
Total For NN046									0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	140.51959			0.00	0	
Total NN048 SPOT									0.00	0	
Total For NN048									0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	139.56203			0.00	0	
Total NN049 SPOT									0.00	0	
Total For NN049									0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.82747			0.00	0	
Total NN05 SPOT									0.00	0	
Total For NN05									0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	127.53335			0.00	0	
Total NN051 SPOT									0.00	0	
Total For NN051									0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.44234			0.00	0	
Total NN054 SPOT									0.00	0	
Total For NN054									0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	97.92438			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	97.16269				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.34783				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.87163				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.92361				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	99.38533				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	110.82000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	109.19000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	112.69000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	111.37000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	112.40648				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	110.48181				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF02 On 18/11/2021 Spot Bond					0.00000	101.01519				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02 On 09/06/2021 Spot Bond					0.00000	100.70297				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF02 On 14/07/2021 Spot Bond					0.00000	100.27142				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF02 On 10/05/2021 Spot Bond					0.00000	99.93464				0.00	0	
Total NNF024 SPOT										0.00	0	
Total For NNF024										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	90.75740				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02 On 19/05/2021 Spot Bond					0.00000	101.01629				0.00	0	
Total NNF026 SPOT										0.00	0	
Total For NNF026										0.00	0	
NNF02 On 09/06/2021 Spot Bond					0.00000	100.70761				0.00	0	
Total NNF027 SPOT										0.00	0	
Total For NNF027										0.00	0	
NNF02 On 09/07/2021 Spot Bond					0.00000	100.32820				0.00	0	
Total NNF028 SPOT										0.00	0	
Total For NNF028										0.00	0	
NNF02 On 19/04/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	110.48181				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 20/07/2021 Spot Bond					0.00000	100.19632				0.00	0	
Total NNF030 SPOT										0.00	0	
Total For NNF030										0.00	0	
NNF03 On 19/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NNF031 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 NNF031										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	129.04475				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	107.75491				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.76437				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.55487				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.08932				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.09136				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	101.02238				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.82330				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.88021				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.17006				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.12079				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.91167				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	114.04485				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.94111				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.34500	108.43423	6.34500	108.41583				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.62000	199.28952	2.62000	199.23165				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.42000	120.34120	9.42000	120.31077				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA02 On 30/11/2028 Spot Bond			100.00000	17.56911	100.00000	17.53001				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	101.00682				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	99.85671				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	101.01861				0.00	0	100,000,00
Total NTC25 SPOT										0.00	0	100,000,00
Total For NTC25										0.00	0	100,000,00
NTC26 On 07/12/2023 Spot Bond					0.00000	100.52311				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.75245				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC28 On 12/12/2024 Spot Bond					0.00000	100.76268				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.77198				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.85273				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.21589				0.00	0	20,000,000,0€
Total NTC32 SPOT										0.00	0	20,000,000,0€
Total For NTC32										0.00	0	20,000,000,0€
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.70564				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.78627				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.51500	105.35830	5.51500	105.34273				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.33000	113.43383	7.33000	113.41164				0.00	0	1,530,000,0€
Total OML07 SPOT										0.00	0	1,530,000,0€
Total For OML07										0.00	0	1,530,000,0€
OML09 On 14/09/2022 Spot Bond			5.70500	108.24157	5.70500	108.22503				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.65500	115.08379	7.65500	115.06030				0.00	0	850,000,0€
Total OML10 SPOT										0.00	0	850,000,0€
Total For OML10										0.00	0	850,000,0€
OML11 On 11/06/2024 Spot Bond					0.00000	100.79266				0.00	100,000,000	50,000,0€
Total OML11 SPOT										0.00	100,000,000	50,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For OML11										0.00	100,000,000	50,000,000
OML12 On 12/11/2025 Spot Bond					0.00000	101.18466				0.00	200,000,000	100,000,000
Total OML12 SPOT										0.00	200,000,000	100,000,000
Total For OML12										0.00	200,000,000	100,000,000
PEP01 On 10/03/2023 Spot Bond					0.00000	100.86541				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.83595				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	101.03096				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.39705				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	99.97307				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.99382				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.08071				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.21840				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.23806				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.25773				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.30000	118.45692	7.37000	118.08734				551,226,236,610,000.00	1,308,387,155,700	1,856,781,012,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total R186 SPOT									51,226,236,610,000.00	308,387,155,700	356,781,012,200
Total For R186									51,226,236,610,000.00	308,387,155,700	356,781,012,200
R197 On 07/12/2023 Spot Bond			1.42000	322.23214	1.42000	322.14909			8,136,210,636,000.00	5,729,725,800	88,370,216,500
Total R197 SPOT									8,136,210,636,000.00	5,729,725,800	88,370,216,500
Total For R197									8,136,210,636,000.00	5,729,725,800	88,370,216,500
R202 On 07/12/2033 Spot Bond			4.02000	232.22796	4.02000	232.15170			833,383,324,092,000.00	207,309,284,600	120,719,760,000
Total R202 SPOT									13,383,324,092,000.00	207,309,284,600	120,719,760,000
Total For R202									13,383,324,092,000.00	207,309,284,600	120,719,760,000
R2023 On 28/02/2023 Spot Bond			4.62000	106.79896	4.67500	106.68732			343,368,776,056,000.00	507,222,678,800	801,400,727,900
Total R2023 SPOT									13,368,776,056,000.00	507,222,678,800	801,400,727,900
Total For R2023									13,368,776,056,000.00	507,222,678,800	801,400,727,900
R2030 On 31/01/2030 Spot Bond			9.27500	94.55545	9.27500	94.53177			950,982,120,077,500.00	857,248,746,100	1,850,713,464,800
Total R2030 SPOT									10,982,120,077,500.00	857,248,746,100	350,713,464,800
Total For R2030									10,982,120,077,500.00	857,248,746,100	350,713,464,800
R2032 On 31/03/2032 Spot Bond			10.09000	88.79517	10.09000	88.77129			709,399,824,048,000.00	962,279,467,200	1,009,298,734,400
Total R2032 SPOT									19,399,824,048,000.00	962,279,467,200	1,009,298,734,400
Total For R2032									19,399,824,048,000.00	962,279,467,200	1,009,298,734,400
R2035 On 28/02/2035 Spot Bond			10.84000	87.67685	10.84000	87.65169			967,996,538,208,000.00	735,055,031,200	1,620,091,366,100
Total R2035 SPOT									17,996,538,208,000.00	735,055,031,200	1,620,091,366,100
Total For R2035									17,996,538,208,000.00	735,055,031,200	1,620,091,366,100
R2037 On 31/01/2037 Spot Bond			11.05500	83.34049	11.05500	83.31572			1,061,175,348,681,000.00	367,360,954,200	1,570,509,592,200
Total R2037 SPOT									11,175,348,681,000.00	367,360,954,200	570,509,592,200
Total For R2037									11,175,348,681,000.00	367,360,954,200	570,509,592,200
R2040 On 31/01/2040 Spot Bond			11.19000	85.30462	11.19000	85.27897			1,065,067,913,285,000.00	452,642,351,500	1,281,608,483,700
Total R2040 SPOT									15,067,913,285,000.00	452,642,351,500	281,608,483,700
Total For R2040									15,067,913,285,000.00	452,642,351,500	281,608,483,700
R2044 On 31/01/2044 Spot Bond			11.24000	81.95661	11.24000	81.93185			113,752,843,236,000.00	543,928,188,900	1,462,733,737,600
Total R2044 SPOT									13,752,843,236,000.00	543,928,188,900	462,733,737,600
Total For R2044									13,752,843,236,000.00	543,928,188,900	462,733,737,600
R2048 On 28/02/2048 Spot Bond			11.15000	81.21377	11.15000	81.18984			985,424,132,270,000.00	1,164,612,029,800	1,470,301,876,900
Total R2048 SPOT									15,424,132,270,000.00	164,612,029,800	470,301,876,900
Total For R2048									15,424,132,270,000.00	164,612,029,800	470,301,876,900
R209 On 31/03/2036 Spot Bond			10.64500	68.11759	10.77000	67.40516			307,344,105,398,500.00	968,280,329,300	986,675,919,700
Total R209 SPOT									17,344,105,398,500.00	968,280,329,300	986,675,919,700
Total For R209									17,344,105,398,500.00	968,280,329,300	986,675,919,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R210 On 31/03/2028 Spot Bond			3.04000	203.38503	3.04000	203.32372			22,130,713,904,000.00	7,279,840,100	62,204,921,80
Total R210 SPOT									22,130,713,904,000.00	7,279,840,100	62,204,921,80
Total For R210									22,130,713,904,000.00	7,279,840,100	62,204,921,80
R212 On 31/01/2022 Spot Bond			0.60000	172.07049	0.59000	172.04256			103,200,000,000,000.00	172,000,000,000	243,385,600,00
Total R212 SPOT									103,200,000,000,000.00	172,000,000,000	243,385,600,00
Total For R212									103,200,000,000,000.00	172,000,000,000	243,385,600,00
R213 On 28/02/2031 Spot Bond			9.61000	84.90311	9.71500	84.29835			498,703,185,786,000.00	468,127,282,600	759,772,135,50
Total R213 SPOT									498,703,185,786,000.00	468,127,282,600	759,772,135,50
Total For R213									498,703,185,786,000.00	468,127,282,600	759,772,135,50
R214 On 28/02/2041 Spot Bond			11.12500	64.45398	11.12500	64.43502			168,656,468,512,500.00	194,935,412,900	1,029,554,158,60
Total R214 SPOT									168,656,468,512,500.00	194,935,412,900	1,029,554,158,60
Total For R214									168,656,468,512,500.00	194,935,412,900	1,029,554,158,60
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.83499			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.97072			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.47403			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.83954			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.39872			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.10786			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.24885			0.00	0	
Total RDFB16 SPOT									0.00	0	
Total For RDFB16									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	97.73336			0.00	0	
Total RDFB17 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 RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	96.53393				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.88620				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.63147				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.66067				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.55250				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	98.71561				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.42009				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.10963				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.84516				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/09/2021 Spot Bond					0.00000	100.77324				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	99.93803				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
Total RED151 SPOT										0.00	0	400,000,00
Total For RED151										0.00	0	400,000,00
RED16 On 07/12/2021 Spot Bond					0.00000	101.45693				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.14952				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.44903				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	102.33581				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	103.35878				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.44819				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.50623				0.00	0	100,000,00
Total RED705 SPOT										0.00	0	100,000,00
Total For RED705										0.00	0	100,000,00
RES35 On 25/08/2021 Spot Bond					0.00000	101.12193				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.32919				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.99502				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.23857				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES50 On 22/10/2023 Spot Bond					0.00000	100.20901				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.32500	111.34578	6.32500	111.32673				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.58500	97.46500	11.58500	97.43484				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			4.93500	111.83579	4.93500	111.82072				0.00	0	130,000,00
Total SBK23 SPOT										0.00	0	130,000,00
Total For SBK23										0.00	0	130,000,00
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	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.01813				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.84193				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.46500	104.47654	4.46500	104.46383				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.11500	111.97452	7.11500	111.95290				0.00	0	100,000,00
Total SBS20 SPOT										0.00	0	100,000,00
Total For SBS20										0.00	0	100,000,00
SBS21 On 15/05/2026 Spot Bond					0.00000	103.86506				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.67500	113.43967	5.67500	113.42213				0.00	0	225,000,00
Total SBS27 SPOT										0.00	0	225,000,00

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 SBS27										0.00	0	225,000,00
SBS3 On 25/05/2026 Spot Bond			7.21000	107.79353	7.21000	107.77245				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.63500	114.21590	7.63500	114.19239				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.17500	113.08017	6.17500	113.06149			926,250,000,000.00		150,000,000	75,000,00
Total SBS34 SPOT									926,250,000,000.00		150,000,000	75,000,00
Total For SBS34									926,250,000,000.00		150,000,000	75,000,00
SBS38 On 29/01/2025 Spot Bond			6.41000	111.18959	6.41000	111.17021				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.76000	108.29109	8.76000	108.26544				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.25000	102.01116	4.25000	106.29382				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.84000	107.26630	4.84000	107.25213				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.81000	114.50557	6.81000	114.48439				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.78500	115.10900	7.78500	115.08471				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.07000	111.71637	5.07000	111.70092				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.20215				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.55120				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.38500	106.10902	4.38500	106.09631				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.80500	5.80500	5.80500	112.44647				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.70840				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.09579				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.60090				0.00	200,000,000	100,000,000
Total SBS55 SPOT										0.00	200,000,000	100,000,000
Total For SBS55										0.00	200,000,000	100,000,000
SBS56 On 12/06/2022 Spot Bond			4.69000	108.07921	4.69000	108.06544				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.50758				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.85161				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.81916				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.62633				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.63216				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS64 On 31/01/2029 Spot Bond					0.00000	101.67002				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.49621				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.92831				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.55997				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.24222				0.00	0	400,000,00
Total SBS68 SPOT										0.00	0	400,000,00
Total For SBS68										0.00	0	400,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	100.95320				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.84000	319.01832	1.84000	318.93242				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.97000	4.97000	4.97000	211.52915				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.58871				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.95647				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.91054				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	104.15305				0.00	0	
Total SBT104 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 SBT104										0.00	0	
SBT104 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.36212				0.00	0	200,000,00
Total SBT201 SPOT										0.00	0	200,000,00
Total For SBT201										0.00	0	200,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	101.16806				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.77500	112.81616	6.77500	112.79551				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.32188				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	99.53790				0.00	0	600,000,00
Total SBT206 SPOT										0.00	0	600,000,00
Total For SBT206										0.00	0	600,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	105.65261				0.00	0	3,100,000,00
Total SBT207 SPOT										0.00	0	3,100,000,00
Total For SBT207										0.00	0	3,100,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	101.31129				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.58053				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.35466				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	100.00601				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	99.82403				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.83149				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.02413				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	99.82502				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	99.81594				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.81369				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	99.82992				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.81370				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	99.78622				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.79431				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.22761				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.80723				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.47500	110.24510	6.47500	110.22590				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.31424				0.00	200,000,000	100,000,000
Total SNT04 SPOT										0.00	200,000,000	100,000,000
Total For SNT04										0.00	200,000,000	100,000,000
SNT05 On 30/11/2025 Spot Bond					0.00000	101.00850				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.48385				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.15033				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.58008				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA13 On 21/08/2024 Spot Bond					0.00000	101.00819				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.07922				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG004 On 27/09/2023 Spot Bond					0.00000	100.63024				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG005 On 15/03/2024 Spot Bond					0.00000	100.76766				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG006 On 18/06/2022 Spot Bond					0.00000	100.76190				0.00	0	
Total SPG006 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 SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.99504				0.00	100,000,000	50,000,00
Total SPG007 SPOT										0.00	100,000,000	50,000,00
Total For SPG007										0.00	100,000,000	50,000,00
SPG00 On 15/10/2022 Spot Bond					0.00000	100.51865				0.00	0	1,000,000,00
Total SPG008 SPOT										0.00	0	1,000,000,00
Total For SPG008										0.00	0	1,000,000,00
SPG00 On 15/10/2024 Spot Bond					0.00000	100.38521				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.02891				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.85618				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.34681				0.00	400,000,000	200,000,00
Total SSA07 SPOT										0.00	400,000,000	200,000,00
Total For SSA07										0.00	400,000,000	200,000,00
SSN01 On 31/01/2025 Spot Bond			3.49500	3.49500	3.49500	144.64809				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.34500	118.23428	7.34500	118.21085				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.20500	87.20244	9.20500	87.18111				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.90915				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03 On 01/06/2021 Spot Bond					0.00000	101.10626				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.33516				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN040 On 13/10/2023 Spot Bond			6.07500	108.91799	6.07500	108.90018				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN041 On 31/01/2038 Spot Bond			4.91000	106.95902	4.91000	106.92125				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043 On 09/02/2027 Spot Bond					0.00000	98.53439				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044 On 30/04/2027 Spot Bond					0.00000	100.08254				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	100.93235				0.00	0	2,500,000,00
Total SSN047 SPOT										0.00	0	2,500,000,00
Total For SSN047										0.00	0	2,500,000,00
SSN047 On 08/12/2023 Spot Bond			2.45000	2.45000	2.45000	314.33234				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	100.13662				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	100.02752				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN058 On 05/10/2022 Spot Bond					0.00000	100.38157				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/03/2028 Spot Bond			4.26000	4.26000	4.26000	188.48278				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 31/01/2025 Spot Bond			2.88000	2.88000	2.88000	147.83547				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.11000	5.11000	5.11000	104.19593				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.01000	4.01000	4.01000	104.17726				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.22000	4.22000	4.22000	188.94939				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.00026				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.98074				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.93275				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.79405				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.77461				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.73609				0.00	0	
Total SSN077 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 SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.34296				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07: On 31/07/2021 Spot Bond					0.00000	94.23200				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.02513				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.89352				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	99.99982				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.89500	4.89500	4.89500	213.07415				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.45896				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.29612				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.06801				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.84625				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	101.10616				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.91248				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10(On 31/01/2030 Spot Bond			9.94000	90.91991	9.94000	90.89555				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 28/11/2021 Spot Bond					0.00000	100.84400				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10(On 21/12/2026 Spot Bond					0.00000	100.81505				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10(On 04/06/2021 Spot Bond					0.00000	100.78351				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN10(On 31/03/2028 Spot Bond			4.26500	91.25625	4.26500	188.42455				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10(On 07/12/2033 Spot Bond			5.07500	87.26655	5.07500	209.38902				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10(On 04/02/2022 Spot Bond					0.00000	100.01223				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10(On 10/02/2023 Spot Bond					0.00000	99.93501				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN10(On 11/05/2021 Spot Bond					0.00000	101.06549				0.00	0	
Total SSN108 SPOT										0.00	0	
Total For SSN108										0.00	0	
SSN10(On 11/05/2021 Spot Bond					0.00000	101.06549				0.00	0	
Total SSN109 SPOT										0.00	0	
Total For SSN109										0.00	0	
SSN11(On 17/05/2021 Spot Bond					0.00000	100.96800				0.00	0	
Total SSN110 SPOT										0.00	0	
Total For SSN110										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN111 On 31/03/2024 Spot Bond					0.00000	101.37346				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN112 On 14/07/2021 Spot Bond					0.00000	100.27826				0.00	0	
Total SSN112 SPOT										0.00	0	
Total For SSN112										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.94000	104.74528	7.94000	104.72299				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	101.07110				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			3.79500	107.03577	3.79500	107.02466				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.86218				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.91369				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.87433				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.57199				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.59825				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	101.02042	7.21000	100.99656				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.11859				0.00	0	
Total TFS142 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 TFS142										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.26923				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.76255				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.01633				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.39124				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS15€ On 06/07/2023 Spot Bond					0.00000	101.27746				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.94078				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.49580				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.66881				0.00	3,860,000,000	1,930,000,000
Total TFS157 SPOT										0.00	3,860,000,000	1,930,000,000
Total For TFS157										0.00	3,860,000,000	1,930,000,000
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.47301				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.11537				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	101.11849				0.00	2,000,000,000	1,000,000,000
Total TFS161 SPOT										0.00	2,000,000,000	1,000,000,000
Total For TFS161										0.00	2,000,000,000	1,000,000,000
TFS16€ On 27/05/2024 Spot Bond					0.00000	100.44296				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS162 On 22/10/2022 Spot Bond					0.00000	100.42410				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.80353				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.06643				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.26321				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	101.09864				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			3.79500	107.97349	3.79500	107.96227				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	101.43961				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A8 On 21/11/2021 Spot Bond			3.79500	107.23360	3.79500	107.22246				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B1 On 21/11/2021 Spot Bond					0.00000	101.21861				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B2 On 21/11/2021 Spot Bond					0.00000	101.26735				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14B: On 21/11/2021 Spot Bond					0.00000	101.13601				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.58575				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.60057				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.25401				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.90628				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.55339				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.34169				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.04117				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	104.46642				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.94095				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.00426				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.96096				0.00	0	
Total TH15A9 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 TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.09477				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.37392				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.43039				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.18723				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.60084				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.14002				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.83758				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.02046				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.55883				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.97473				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.89313				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	101.71423	8.49000	101.69087				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A ₃ On 21/08/2022 Spot Bond					0.00000	101.01999				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A ₄ On 21/08/2024 Spot Bond					0.00000	101.02196				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A ₅ On 21/08/2022 Spot Bond					0.00000	100.97276				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A ₇ On 21/08/2024 Spot Bond					0.00000	101.01606				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A ₈ On 21/08/2024 Spot Bond			5.76000	101.16758	5.76000	101.15172				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B ₉ On 21/08/2024 Spot Bond					0.00000	101.05935				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B ₁ On 21/08/2024 Spot Bond					0.00000	101.13017				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B ₂ On 21/08/2024 Spot Bond					0.00000	101.13411				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B ₃ On 21/08/2024 Spot Bond					0.00000	101.12034				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C ₁ On 21/08/2024 Spot Bond					0.00000	101.21476				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C ₂ On 21/08/2024 Spot Bond					0.00000	101.18919				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16D On 21/08/2024 Spot Bond					0.00000	101.54309				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.71010				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.61187				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.64991				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.69123				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.90238				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.51084				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.69461				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.81500	105.58401	5.81500	105.56756				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.87500	109.51864	6.87500	109.49852				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.86635				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.50209				0.00	0	
Total TL27 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 TL27									0.00	0	
TL28 On 24/04/2025 Spot Bond			7.82000	105.19747	7.82000	105.17542			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.80038			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.68055			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.03996			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	99.93162			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.65500	109.40334	6.65500	109.38355		357,903,903,500.00	53,779,700	1,224,600,00	
Total TN23 SPOT								357,903,903,500.00	53,779,700	1,224,600,00	
Total For TN23								357,903,903,500.00	53,779,700	1,224,600,00	
TN23/R On 06/11/2023 Spot Bond			100.00000	22.54650	100.00000	22.49605		0.00	0	0	
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								0.00	0	0	
TN25 On 19/08/2025 Spot Bond			8.37000	105.97447	8.37000	105.95046		159,323,901,669,000.00	19,035,113,700	9,179,434,80	
Total TN25 SPOT								159,323,901,669,000.00	19,035,113,700	9,179,434,80	
Total For TN25								159,323,901,669,000.00	19,035,113,700	9,179,434,80	
TN25/R On 19/08/2025 Spot Bond			100.00000	14.05426	100.00000	14.02280		0.00	0	0	
Total TN25/R186 SPOT								0.00	0	0	
Total For TN25/R186								0.00	0	0	
TN27 On 14/11/2027 Spot Bond			9.14000	98.64798	9.14000	98.62363		177,556,318,020,000.00	19,426,293,000	10,872,040,70	
Total TN27 SPOT								177,556,318,020,000.00	19,426,293,000	10,872,040,70	
Total For TN27								177,556,318,020,000.00	19,426,293,000	10,872,040,70	
TN27/R On 14/11/2027 Spot Bond			100.00000	9.20170	100.00000	9.18111		0.00	0	0	
Total TN27/R186 SPOT								0.00	0	0	
Total For TN27/R186								0.00	0	0	
TN30 On 09/10/2030 Spot Bond			10.88500	98.52258	10.88500	98.49406		0.00	0	5,300,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN30 SPOT										0.00	0	5,300,000.00
Total For TN30										0.00	0	5,300,000.00
TN30/R On 09/10/2030 Spot Bond			8.00000	117.09304	8.00000	117.06796				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.46500	88.32765	12.46500	88.29847			39,389,400,000.00	3,160,000,000	2,020,000,000	
Total TN40 SPOT									19,389,400,000.00	3,160,000,000	2,020,000,000	
Total For TN40									19,389,400,000.00	3,160,000,000	2,020,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	100.77545	10.75000	100.74661			0.00	0		
Total TN40/R214 SPOT									0.00	0		
Total For TN40/R214									0.00	0		
TRA3A On 14/11/2022 Spot Bond					0.00000	100.07609			0.00	0		
Total TRA3A3 SPOT									0.00	0		
Total For TRA3A3									0.00	0		
TRA3A On 14/11/2022 Spot Bond			5.78500	108.97649	5.78500	108.95932			0.00	0		
Total TRA3A4 SPOT									0.00	0		
Total For TRA3A4									0.00	0		
TRA3A On 14/11/2022 Spot Bond					0.00000	101.14702			0.00	0		
Total TRA3A7 SPOT									0.00	0		
Total For TRA3A7									0.00	0		
TRA3B On 14/11/2022 Spot Bond					0.00000	101.48563			0.00	0		
Total TRA3B1 SPOT									0.00	0		
Total For TRA3B1									0.00	0		
TRA3B On 14/11/2022 Spot Bond					0.00000	100.46713			0.00	0		
Total TRA3B2 SPOT									0.00	0		
Total For TRA3B2									0.00	0		
TRA4A On 13/04/2022 Spot Bond					0.00000	100.31669			0.00	0		
Total TRA4A2 SPOT									0.00	0		
Total For TRA4A2									0.00	0		
TRA4A On 13/04/2024 Spot Bond					0.00000	100.33319			0.00	0		
Total TRA4A3 SPOT									0.00	0		
Total For TRA4A3									0.00	0		
TRA4A On 13/04/2024 Spot Bond			6.07500	108.93038	6.07500	108.91257			0.00	0		
Total TRA4A4 SPOT									0.00	0		
Total For TRA4A4									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A1 On 13/04/2022 Spot Bond					0.00000	100.31669				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A7 On 13/04/2024 Spot Bond					0.00000	100.33319				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A8 On 13/04/2024 Spot Bond			8.62000	100.53176	8.62000	100.50857				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.54349				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B2 On 13/04/2024 Spot Bond					0.00000	101.24335				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP248 On 21/07/2021 Spot Bond					0.00000	99.00641				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP249 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	
TSP250 On 06/09/2021 Spot Bond					0.00000	98.43319				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	98.50891				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP253 On 17/05/2021 Spot Bond					0.00000	99.87130				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP254 On 26/05/2021 Spot Bond					0.00000	99.77666				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP255 On 29/11/2021 Spot Bond					0.00000	97.64144				0.00	0	
Total TSP255 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 TSP255										0.00	0	
TSP25€ On 14/02/2022 Spot Bond					0.00000	96.32243				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	95.79516				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25€ On 16/03/2022 Spot Bond					0.00000	95.65565				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.03009				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.05404				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	100.85001				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	100.16224				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC36 On 11/05/2021 Spot Bond					0.00000	100.94595				0.00	0	
Total TWC364 SPOT										0.00	0	
Total For TWC364										0.00	0	
TWC36 On 18/05/2021 Spot Bond					0.00000	100.86377				0.00	0	
Total TWC365 SPOT										0.00	0	
Total For TWC365										0.00	0	
TWC36 On 28/05/2021 Spot Bond			4.06200	4.06200	4.06200	100.75676				0.00	0	
Total TWC366 SPOT										0.00	0	
Total For TWC366										0.00	0	
TWC36 On 10/06/2021 Spot Bond			4.04200	4.04200	4.04200	100.60907				0.00	0	
Total TWC367 SPOT										0.00	0	
Total For TWC367										0.00	0	
TWC36 On 17/06/2021 Spot Bond			4.06700	4.06700	4.06700	100.53484				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC368 SPOT										0.00	0	
Total For TWC368										0.00	0	
TWC36 On 08/07/2021 Spot Bond			4.06700	4.06700	4.06700	100.24513				0.00	0	
Total TWC369 SPOT										0.00	0	
Total For TWC369										0.00	0	
TWC37 On 15/07/2021 Spot Bond			4.07500	4.07500	4.07500	100.16747				0.00	0	
Total TWC370 SPOT										0.00	0	
Total For TWC370										0.00	0	
TWC37 On 21/07/2021 Spot Bond			4.11500	4.11500	4.11500	100.10147				0.00	0	
Total TWC371 SPOT										0.00	0	
Total For TWC371										0.00	0	
TWC37 On 29/07/2021 Spot Bond			4.11500	4.11500	4.11500	100.05637				0.00	0	
Total TWC372 SPOT										0.00	0	
Total For TWC372										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.52000	108.57208	9.52000	108.54464				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.62286				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.69944				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.73478				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.88791				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.37784				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.19065				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
VKE12 On 03/05/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total VKE12 SPOT									0.00	0	
Total For VKE12									0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	101.08338			0.00	200,000,000	100,000,000
Total VKE13 SPOT									0.00	200,000,000	100,000,000
Total For VKE13									0.00	200,000,000	100,000,000
VKE14 On 27/08/2023 Spot Bond					0.00000	101.03349			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	99.88224			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	99.87730			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.69766			0.00	0	
Total WHL02 SPOT									0.00	0	
Total For WHL02									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.73894			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.50000	104.21733	4.50000	104.20452			0.00	0	
Total WSP5 SPOT									0.00	0	
Total For WSP5									0.00	0	
WSP5/R203 On 28/05/2021 Spot Bond			100.00000	98.55943	100.00000	98.30541			0.00	0	
Total WSP5/R203 SPOT									0.00	0	
Total For WSP5/R203									0.00	0	
Total for SPOT									86,580,001,065,168,500.00	567,283,934,300	325,759,483,000
Total for SPOT :									86,580,001,065,168,500.00	567,283,934,300	325,759,483,000
Total Futures									86,580,021,715,775,000.00	567,284,159,253	325,761,053,300
Total Options									0.00	0	175,800
Grand Total:									86,580,021,715,775,000.00	567,284,159,253	325,761,229,100