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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/08/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/08/2021	Bond Future			11.10760	79.32769	11.06290	79.57152			0.00	0	
ES33	On	04/11/2021	Bond Future			11.34034	76.41896	11.29348	76.66709			0.00	0	35
ES33	On	03/02/2022	Bond Future			11.58120	77.31889	11.53213	77.57095			0.00	0	
ES33	On	05/05/2022	Bond Future			11.82517	74.47365	11.77389	74.72929			0.00	0	
ES33	On	04/08/2022	Bond Future			12.08008	75.35185	12.02647	75.61105			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/08/2021	Bond Future			11.68747	77.80266	11.59714	78.36076			0.00	0	
ES42	On	04/11/2021	Bond Future			11.91000	74.39459	11.81551	74.96034			0.00	0	4,71
ES42	On	03/02/2022	Bond Future			12.13308	75.27124	12.03434	75.84472			0.00	0	
ES42	On	05/05/2022	Bond Future			12.36706	71.92060	12.26380	72.50148			0.00	0	
ES42	On	04/08/2022	Bond Future			12.60485	72.76700	12.49692	73.35545			0.00	0	
Total ES42 Future												0.00	0	4,71
Total For ES42												0.00	0	4,71
I2025	On	05/08/2021	Bond Future			153.66775	153.66775	153.68489	153.68489			0.00	0	3,72

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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 Interest
I2025	On	04/11/2021	Bond Future			155.34589	155.34589	155.36628	155.36628			0.00	0	4,84
I2025	On	03/02/2022	Bond Future			155.60549	155.60549	155.62830	155.62830			0.00	0	
I2025	On	05/05/2022	Bond Future			157.48099	157.48099	157.50504	157.50504			0.00	0	
I2025	On	04/08/2022	Bond Future			157.83524	157.83524	157.86048	157.86048			0.00	0	
Total I2025 Future												0.00	0	8,56
Total For I2025												0.00	0	8,56
I2029	On	05/08/2021	Bond Future			114.12985	114.12985	113.97226	113.97226			0.00	0	2,11
I2029	On	04/11/2021	Bond Future			114.20682	114.20682	114.04978	114.04978			0.00	0	2,96
I2029	On	03/02/2022	Bond Future			115.55125	115.55125	115.39379	115.39379			0.00	0	
I2029	On	05/05/2022	Bond Future			115.75463	115.75463	115.59615	115.59615			0.00	0	
I2029	On	04/08/2022	Bond Future			117.19303	117.19303	117.03311	117.03311			0.00	0	
Total I2029 Future												0.00	0	5,05
Total For I2029												0.00	0	5,05
I2033	On	05/08/2021	Bond Future			107.82643	107.82643	107.49586	107.49586			0.00	0	2,11
I2033	On	04/11/2021	Bond Future			107.75597	107.75597	107.42389	107.42389			0.00	0	8,91
I2033	On	03/02/2022	Bond Future			109.02432	109.02432	108.68982	108.68982			0.00	0	
I2033	On	05/05/2022	Bond Future			109.06990	109.06990	108.73222	108.73222			0.00	0	
I2033	On	04/08/2022	Bond Future			110.42529	110.42529	110.08384	110.08384			0.00	0	
Total I2033 Future												0.00	0	11,11
Total For I2033												0.00	0	11,11
I2038	On	05/08/2021	Bond Future			119.23783	119.23783	118.91358	118.91358			8,346,648.10	70	6,31
I2038	On	04/11/2021	Bond Future			120.53992	120.53992	120.21467	120.21467			8,437,794.40	70	7,61
I2038	On	03/02/2022	Bond Future			120.19385	120.19385	119.86632	119.86632			0.00	0	
I2038	On	05/05/2022	Bond Future			121.64271	121.64271	121.31192	121.31192			0.00	0	
I2038	On	04/08/2022	Bond Future			121.35147	121.35147	121.01744	121.01744			0.00	0	
Total I2038 Future												16,784,442.50	140	13,96
Total For I2038												16,784,442.50	140	13,96
I2046	On	05/08/2021	Bond Future			108.33737	108.33737	108.41652	108.41652			0.00	0	7,51
I2046	On	04/11/2021	Bond Future			107.68305	107.68305	107.76517	107.76517			0.00	0	18,10
I2046	On	03/02/2022	Bond Future			108.95077	108.95077	109.03525	109.03525			0.00	0	
I2046	On	05/05/2022	Bond Future			108.39529	108.39529	108.48170	108.48170			0.00	0	
I2046	On	04/08/2022	Bond Future			109.74246	109.74246	109.83047	109.83047			0.00	0	
Total I2046 Future												0.00	0	25,61
Total For I2046												0.00	0	25,61
I2050	On	05/08/2021	Bond Future			109.88300	109.88300	109.56436	109.56436			0.00	0	5,71
I2050	On	04/11/2021	Bond Future			111.08294	111.08294	110.76302	110.76302			0.00	0	10,84
I2050	On	03/02/2022	Bond Future			110.42938	110.42938	110.10718	110.10718			0.00	0	
I2050	On	05/05/2022	Bond Future			111.76057	111.76057	111.43511	111.43511			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	04/08/2022	Bond Future			111.14661	111.14661	110.81792	110.81792			0.00	0	
Total I2050 Future												0.00	0	16,56
Total For I2050												0.00	0	16,56
R186	On	05/08/2021	Bond Future			7.34206	115.23323	7.30515	115.40821		6.13	0.00	0	41,86
R186	On	04/11/2021	Bond Future			7.52592	116.46327	7.48616	116.64240		5.76	6,638,406.39	57	74,84
R186	On	03/02/2022	Bond Future			7.71307	112.52395	7.67029	112.70672		5.64	0.00	0	
R186	On	05/05/2022	Bond Future			7.91506	113.85423	7.86909	114.03995		5.30	0.00	0	
R186	On	04/08/2022	Bond Future			8.13439	109.91101	8.08489	110.09973		5.26	0.00	0	
Total R186 Future												6,638,406.39	57	116,71
R186	On	05/08/2021	Bond Future	8.62	Call			6,030.62000	6.03062	5,855,640	8.39	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			0.00000	0.00000	0,000	8.39	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			6,074.92000	6.07492	5,899,940	8.41	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			0.00000	0.00000	0,000	8.41	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,986.28000	5.98628	5,811,300	8.38	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			0.00000	0.00000	0,000	8.38	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			431.18000	0.43118	483,290	6.03	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			101.33000	0.10133	118,930	6.51	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.10	Call			3,148.93000	3.14893	3,021,170	6.04	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			422.70000	0.42270	474,070	6.04	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,184.16000	3.18416	3,055,820	6.04	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			414.20000	0.41420	464,990	6.04	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,113.67000	3.11367	2,986,650	6.03	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			2,073.51000	2.07351	1,973,560	5.85	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			802.49000	0.80249	881,670	5.85	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call			5,709.41000	5.70941	5,547,880	6.51	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,025.70000	1.02570	986,290	5.51	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			2,710.56000	2.71056	2,853,920	5.51	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,041.60000	1.04160	1,001,600	5.51	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			2,682.90000	2.68290	2,825,670	5.51	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,057.66000	1.05766	1,017,060	5.51	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			2,655.41000	2.65541	2,797,580	5.51	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,332.83000	1.33283	1,408,030	5.43	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			3,084.67000	3.08467	2,975,210	5.42	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			1,359.10000	1.35910	1,435,360	5.42	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			3,111.12000	3.11112	3,001,130	5.42	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,345.91000	1.34591	1,421,640	5.42	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			3,137.66000	3.13766	3,027,140	5.43	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			2,348.86000	2.34886	2,318,590	5.31	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,176.86000	2.17686	2,335,310	5.31	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	04/08/2022	Bond Future	8.14	Call		2,369.34000	2.36934	2,338,540	5.31	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put		2,159.26000	2.15926	2,317,180	5.31	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		2,390.35000	2.39035	2,359,030	5.31	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put		2,142.20000	2.14220	2,299,600	5.31	0.00	0	
Total R186 Option											0.00	0	30,35
Total For R186											6,638,406.39	57	147,06
R197	On	05/08/2021	Bond Future			322.44370	322.44370	322.36933	322.36933		0.00	0	98
R197	On	04/11/2021	Bond Future			325.96505	325.96505	325.89621	325.89621		0.00	0	1,27
R197	On	03/02/2022	Bond Future			321.65154	321.65154	321.58647	321.58647		0.00	0	
R197	On	05/05/2022	Bond Future			325.52897	325.52897	325.46523	325.46523		0.00	0	
R197	On	04/08/2022	Bond Future			321.25771	321.25771	321.19568	321.19568		0.00	0	
Total R197 Future											0.00	0	2,25
Total For R197											0.00	0	2,25
R202	On	05/08/2021	Bond Future			236.14129	236.14129	236.12321	236.12321		0.00	0	3,56
R202	On	04/11/2021	Bond Future			238.72027	238.72027	238.70643	238.70643		0.00	0	9,70
R202	On	03/02/2022	Bond Future			237.20093	237.20093	237.19037	237.19037		0.00	0	
R202	On	05/05/2022	Bond Future			240.06014	240.06014	240.05103	240.05103		0.00	0	
R202	On	04/08/2022	Bond Future			238.62564	238.62564	238.61814	238.61814		0.00	0	
Total R202 Future											0.00	0	13,26
Total For R202											0.00	0	13,26
R2023	On	05/08/2021	Bond Future			4.97650	107.54879	4.95223	107.58568	1.07	0.00	0	3,36
R2023	On	04/11/2021	Bond Future			5.10510	104.78962	5.07429	104.82906	1.02	0.00	0	13,76
R2023	On	03/02/2022	Bond Future			5.22901	105.99774	5.18903	106.03909	0.87	0.00	0	
R2023	On	05/05/2022	Bond Future			5.36807	103.34014	5.31446	103.38270	0.79	0.00	0	
R2023	On	04/08/2022	Bond Future			5.58145	104.56943	5.50198	104.61343	0.61	0.00	0	
Total R2023 Future											0.00	0	17,13
R2023	On	05/08/2021	Bond Future	5.30	Call		526.98000	0.52698	490,090	1.14	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put		0.00000	0.00000	0,000	1.14	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call		542.08000	0.54208	505,190	1.14	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put		0.00000	0.00000	0,000	1.14	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call		511.87000	0.51187	474,980	1.14	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put		0.00000	0.00000	0,000	1.14	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put		316.53000	0.31653	346,880	0.99	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call		108.49000	0.10849	99,880	0.98	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put		332.00000	0.33200	362,830	0.98	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call		113.53000	0.11353	104,590	0.98	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put		324.20000	0.32420	354,700	0.98	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call		118.70000	0.11870	109,610	0.99	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	03/02/2022	Bond Future	5.08	Call		190.83000	0.19083	178,860	0.83	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put		303.73000	0.30373	333,110	0.83	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call		180.68000	0.18068	169,240	0.82	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put		314.31000	0.31431	344,220	0.82	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call		185.86000	0.18586	174,160	0.83	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put		309.13000	0.30913	338,780	0.83	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		77.50000	0.07750	80,220	0.91	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		862.06000	0.86206	822,400	0.91	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		76.36000	0.07636	79,260	0.91	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call		848.66000	0.84866	808,640	0.91	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put		78.65000	0.07865	81,190	0.91	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		855.36000	0.85536	815,520	0.91	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call		435.16000	0.43516	413,320	0.64	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put		137.98000	0.13798	160,140	0.64	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		439.26000	0.43926	417,280	0.64	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		136.57000	0.13657	158,590	0.64	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call		431.08000	0.43108	409,390	0.64	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		139.40000	0.13940	161,710	0.64	0.00	0	
Total R2023 Option											0.00	0	
Total For R2023											0.00	0	17,13
R2030	On	05/08/2021	Bond Future			8.85706	95.20203	8.81019	95.46876	9.93	0.00	0	27,36
R2030	On	04/11/2021	Bond Future			9.04188	96.21820	8.99259	96.48970	9.66	1,539,491.20	16	97,56
R2030	On	03/02/2022	Bond Future			9.23206	93.32328	9.18022	93.59925	9.50	0.00	0	
R2030	On	05/05/2022	Bond Future			9.43287	94.42680	9.37845	94.70665	8.91	0.00	0	
R2030	On	04/08/2022	Bond Future			9.64907	91.52650	9.59183	91.81032	8.78	0.00	0	
Total R2030 Future											1,539,491.20	16	124,93
R2030	On	05/08/2021	Bond Future	10.42	Call		8,635.67000	8.63567	8,368,940	13.53	0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Call		1,913.05000	1.91305	1,645,710	10.97	0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Put		0.79000	0.00079	0,180	10.97	0.00	0	7,50
R2030	On	05/08/2021	Bond Future	8.50	Put		1,790.19000	1.79019	2,056,390	9.44	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call		0.53000	0.00053	0,000	9.44	0.00	0	5,00
R2030	On	05/08/2021	Bond Future	9.50	Call		3,830.55000	3.83055	3,563,820	11.79	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Call		7,260.11000	7.26011	6,993,380	13.03	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put		0.00000	0.00000	0,000	13.03	0.00	0	4,00
R2030	On	05/08/2021	Bond Future	9.75	Call		5,169.72000	5.16972	4,902,990	12.30	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put		0.00000	0.00000	0,000	12.30	0.00	0	4,00
R2030	On	05/08/2021	Bond Future	8.83	Put		214.19000	0.21419	287,600	10.12	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		0.00000	0.00000	0,000	13.51	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Call		8,027.78000	8.02778	7,761,050	13.31	0.00	0	

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	10.30	Put			0.00000	0.00000	0,000	13.31	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			359.45000	0.35945	491,180	10.00	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			187.14000	0.18714	52,140	10.00	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put			6,607.78000	6.60778	6,874,510	9.05	0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put			0.00000	0.00000	0,000	11.79	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Put			41.57000	0.04157	41,730	10.41	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			834.38000	0.83438	567,810	10.41	340,686.00	600	
R2030	On	05/08/2021	Bond Future	9.45	Put			0.00000	0.00000	0,000	11.68	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			3,559.64000	3.55964	3,292,910	11.68	1,975,746.00	600	
R2030	On	05/08/2021	Bond Future	12.10	Call			16,593.61000	16.59361	16,326,880	14.13	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			327.05000	0.32705	133,730	10.12	0.00	0	47
R2030	On	05/08/2021	Bond Future	10.42	Put			0.00000	0.00000	0,000	13.53	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			8,686.08000	8.68608	8,419,350	13.54	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			0.00000	0.00000	0,000	13.54	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			8,585.22000	8.58522	8,318,490	13.51	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			0.00000	0.00000	0,000	14.13	0.00	0	60
R2030	On	05/08/2021	Bond Future	7.70	Call			0.00000	0.00000	0,000	9.05	0.00	0	20
R2030	On	04/11/2021	Bond Future	9.35	Put			1,068.28000	1.06828	1,180,900	9.96	0.00	0	9,10
R2030	On	04/11/2021	Bond Future	11.26	Call			11,546.31000	11.54631	11,281,830	11.98	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			31.59000	0.03159	38,610	11.98	0.00	0	2
R2030	On	04/11/2021	Bond Future	9.90	Put			432.93000	0.43293	492,640	10.63	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			5,274.53000	5.27453	5,062,740	10.63	0.00	0	2
R2030	On	04/11/2021	Bond Future	9.20	Put			1,351.13000	1.35113	1,481,600	9.81	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			2,486.85000	2.48685	2,345,820	9.81	0.00	0	2
R2030	On	04/11/2021	Bond Future	8.27	Put			4,525.44000	4.52544	4,761,560	9.08	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			427.99000	0.42799	392,610	9.08	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			2,514.47000	2.51447	2,698,230	9.50	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,275.86000	1.27586	1,188,120	9.50	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			12,368.49000	12.36849	12,101,690	11.98	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			19.56000	0.01956	24,260	11.98	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call			8,485.64000	8.48564	8,236,400	11.49	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			125.79000	0.12579	148,050	11.49	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			8,532.34000	8.53234	8,282,760	11.50	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			123.53000	0.12353	145,450	11.50	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			8,438.95000	8.43895	8,190,050	11.48	0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Put			2,581.68000	2.58168	2,767,710	9.49	0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Call			1,230.77000	1.23077	1,145,300	9.49	0.00	0	3,20
R2030	On	04/11/2021	Bond Future	9.30	Call			2,832.80000	2.83280	2,679,630	9.90	0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Put			1,155.76000	1.15576	1,274,090	9.90	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Call			3,014.47000	3.01447	2,855,590	9.96	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/11/2021	Bond Future	10.59	Put			128.09000	0.12809	150,690	11.48	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Put			5,151.18000	5.15118	5,386,000	8.91	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			3,204.14000	3.20414	3,074,650	9.61	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			386.74000	0.38674	435,990	11.15	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.78	Call			4,407.53000	4.40753	4,247,610	9.91	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,277.40000	1.27740	1,393,450	9.91	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			2,956.64000	2.95664	2,835,610	9.56	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			2,056.70000	2.05670	2,211,640	9.56	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.43	Put			1,883.98000	1.88398	2,030,460	9.61	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			812.57000	0.81257	771,420	8.91	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Call			3,235.89000	3.23589	3,105,200	9.61	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			1,863.38000	1.86338	2,008,660	9.61	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call			3,267.54000	3.26754	3,135,890	9.62	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			1,842.71000	1.84271	1,987,030	9.62	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Put			1,561.43000	1.56143	1,692,180	9.74	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			3,766.46000	3.76646	3,621,240	9.74	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put			3,427.96000	3.42796	3,629,190	9.25	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			1,645.36000	1.64536	1,570,620	9.25	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Call			8,774.32000	8.77432	8,547,600	11.15	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			1,721.29000	1.72129	1,634,930	8.55	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call			8,741.14000	8.74114	8,518,650	10.32	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			663.04000	0.66304	720,400	10.32	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.35	Call			2,799.02000	2.79902	2,678,230	8.83	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			2,945.74000	2.94574	3,104,800	8.83	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put			5,832.88000	5.83288	6,055,110	8.30	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Call			998.11000	0.99811	940,490	8.30	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put			7,308.00000	7.30800	7,549,820	8.30	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			638.01000	0.63801	599,980	8.30	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call			4,610.23000	4.61023	4,444,760	9.20	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			1,724.23000	1.72423	1,838,610	9.20	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Call			5,494.16000	5.49416	5,312,770	9.44	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Put			4,281.97000	4.28197	4,475,460	8.55	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			1,381.94000	1.38194	1,480,400	9.44	592,160.00	400	20
R2030	On	05/05/2022	Bond Future	10.21	Call			5,530.67000	5.53067	5,348,640	9.45	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put			1,369.85000	1.36985	1,467,670	9.45	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call			5,457.71000	5.45771	5,276,970	9.43	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			1,394.12000	1.39412	1,493,230	9.43	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Put			0.00000	0.00000	4,751,100	8.50	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Call			0.00000	0.00000	1,482,640	8.50	296,528.00	200	20
R2030	On	05/05/2022	Bond Future	7.73	Put			0.00000	0.00000	9,611,570	8.30	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/05/2022	Bond Future	7.73	Call			0.00000	0.00000	320,400	8.30	128,160.00	400	20
R2030	On	04/08/2022	Bond Future	9.54	Put			3,259.38000	3.25938	3,500,540	8.80	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			3,026.74000	3.02674	2,983,730	8.81	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			3,234.86000	3.23486	3,475,670	8.81	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			3,052.17000	3.05217	3,008,810	8.81	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			3,210.48000	3.21048	3,450,940	8.81	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			3,001.42000	3.00142	2,958,760	8.80	0.00	0	
Total R2030 Option												3,333,280.00	2,200	40,95
Total For R2030												4,872,771.20	2,216	165,93
R2032	On	05/08/2021	Bond Future			9.57718	94.24427	9.54581	94.43876		10.95	0.00	0	6,46
R2032	On	04/11/2021	Bond Future			9.77014	91.10571	9.73717	91.30411		11.26	0.00	0	123,2'
R2032	On	03/02/2022	Bond Future			9.96534	92.15652	9.93075	92.35851		10.70	0.00	0	
R2032	On	05/05/2022	Bond Future			10.16700	89.09956	10.13080	89.30461		10.65	0.00	0	
R2032	On	04/08/2022	Bond Future			10.37702	90.13710	10.33915	90.34512		10.19	0.00	0	
Total R2032 Future												0.00	0	129,67
R2032	On	05/08/2021	Bond Future	11.36	Call			10,387.94000	10.38794	10,193,450	14.95	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			0.00000	0.00000	0,000	14.95	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			10,440.63000	10.44063	10,246,140	14.96	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			0.00000	0.00000	0,000	14.96	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			10,335.20000	10.33520	10,140,710	14.93	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			0.00000	0.00000	0,000	14.93	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			85.81000	0.08581	98,210	14.16	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			10,991.73000	10.99173	10,805,550	14.17	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			84.37000	0.08437	96,590	14.17	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			10,893.29000	10.89329	10,707,510	14.14	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			1,777.60000	1.77760	1,891,050	11.34	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			2,334.72000	2.33472	2,249,770	11.34	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			16,223.47000	16.22347	16,026,230	14.23	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			87.27000	0.08727	99,890	14.14	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			4.96000	0.00496	6,120	14.23	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call			10,942.52000	10.94252	10,756,520	14.16	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			3,465.40000	3.46540	3,622,180	10.75	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			966.43000	0.96643	924,810	10.75	0.00	0	70
R2032	On	03/02/2022	Bond Future	10.95	Call			6,630.96000	6.63096	6,507,370	11.82	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			926.87000	0.92687	1,005,270	11.82	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			4,160.71000	4.16071	4,070,970	11.02	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			1,753.07000	1.75307	1,865,320	11.02	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			3,848.73000	3.84873	4,011,370	10.31	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call			5,392.93000	5.39293	5,284,770	11.41	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	10.66	Put		1,260.71000	1.26071	1,354,540	11.41		0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Call		3,408.48000	3.40848	3,332,810	10.81		0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put		2,195.81000	2.19581	2,322,130	10.81		0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Put		5,651.33000	5.65133	5,832,050	9.78		0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call		1,865.15000	1.86515	1,823,820	10.36		0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.45	Call		4,543.72000	4.54372	4,447,900	11.13		0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		1,574.68000	1.57468	1,680,850	11.13		0.00	0	15
R2032	On	03/02/2022	Bond Future	9.81	Call		2,377.18000	2.37718	2,324,730	10.54		0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		3,087.13000	3.08713	3,236,670	10.54		0.00	0	15
R2032	On	03/02/2022	Bond Future	8.91	Put		6,803.63000	6.80363	6,992,060	9.60		0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Call		1,765.56000	1.76556	1,726,210	10.31		0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Call		4,466.24000	4.46624	4,371,580	11.11		0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		1,609.09000	1.60909	1,716,420	11.11		0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		4,504.92000	4.50492	4,409,560	11.12		0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		1,591.80000	1.59180	1,698,430	11.12		0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		4,427.44000	4.42744	4,333,490	11.10		0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		862.55000	0.86255	841,280	9.78		0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put		766.34000	0.76634	835,680	12.08		0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.53	Call		4,860.25000	4.86025	4,759,610	11.23		0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		1,445.59000	1.44559	1,546,940	11.23		0.00	0	2'
R2032	On	03/02/2022	Bond Future	9.62	Put		3,707.51000	3.70751	3,868,170	10.36		0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		1,626.31000	1.62631	1,734,350	11.10		0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		558.25000	0.55825	544,690	9.60		0.00	0	15
R2032	On	03/02/2022	Bond Future	11.13	Call		7,426.44000	7.42644	7,293,790	12.08		0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		6,401.24000	6.40124	6,274,730	11.41		0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		1,490.74000	1.49074	1,569,280	11.41		0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		6,441.16000	6.44116	6,314,170	11.42		0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		1,478.14000	1.47814	1,556,200	11.42		0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		6,361.38000	6.36138	6,235,350	11.40		0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		1,503.45000	1.50345	1,582,470	11.40		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		3,966.94000	3.96694	4,181,410	10.16		0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		3,223.99000	3.22399	3,229,950	10.17		0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		3,938.37000	3.93837	4,152,350	10.17		0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		3,251.16000	3.25116	3,256,630	10.17		0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		3,909.95000	3.90995	4,123,440	10.17		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		3,196.93000	3.19693	3,203,380	10.16		0.00	0	
Total R2032 Option												0.00	0	4,81
Total For R2032												0.00	0	134,45
R2035	On	05/08/2021	Bond Future			10.16719	94.54894	10.11082	94.93203	12.06		0.00	0	43,75

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/11/2021	Bond Future			10.36151	91.08383	10.30263	91.47287		12.49	0.00	0	81,50
R2035	On	03/02/2022	Bond Future			10.56142	92.13400	10.49990	92.52889		11.91	0.00	0	
R2035	On	05/05/2022	Bond Future			10.75967	88.74513	10.69557	89.14525		11.94	0.00	0	
R2035	On	04/08/2022	Bond Future			10.96815	89.77583	10.90127	90.18140		11.48	0.00	0	
Total R2035 Future												0.00	0	125,30
R2035	On	05/08/2021	Bond Future	5.30	Call			0.00000	0.00000	0,000	11.10	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put			43,275.24000	43.27524	43,658,330	11.10	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call			0.00000	0.00000	0,000	11.10	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Call			4,338.27000	4.33827	3,955,180	14.67	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put			0.00000	0.00000	0,000	14.67	0.00	200	
R2035	On	05/08/2021	Bond Future	10.02	Put			717.51000	0.71751	1,017,210	12.13	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put			43,158.66000	43.15866	43,541,750	11.10	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call			0.00000	0.00000	0,000	11.10	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call			95.40000	0.09540	12,010	12.13	1,201.00	100	
R2035	On	05/08/2021	Bond Future	5.29	Put			43,391.95000	43.39195	43,775,040	11.10	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Call			8,030.93000	8.03093	7,647,840	15.97	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put			0.00000	0.00000	0,000	15.97	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call			1,623.88000	1.62388	1,554,360	12.33	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put			1,373.35000	1.37335	1,603,670	13.00	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call			3,442.00000	3.44200	3,283,280	13.00	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			19,530.49000	19.53049	19,142,270	15.91	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			224.99000	0.22499	299,660	15.06	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call			5,608.76000	5.60876	5,386,020	13.87	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			661.76000	0.66176	828,060	13.87	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put			2,454.54000	2.45454	2,747,280	12.47	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			1,594.11000	1.59411	1,526,930	12.32	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.12	Put			2,846.14000	2.84614	3,165,660	12.33	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			62.74000	0.06274	77,630	15.91	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			13,230.90000	13.23090	12,856,470	15.91	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put			61.32000	0.06132	75,930	15.91	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			13,128.49000	13.12849	12,754,620	15.91	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			2.09000	0.00209	2,910	15.91	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call			9,124.68000	9.12468	8,810,310	15.06	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Call			3,357.48000	3.35748	3,200,930	12.96	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			1,417.16000	1.41716	1,649,650	12.96	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.11	Put			2,883.98000	2.88398	3,205,840	12.32	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			64.19000	0.06419	79,360	15.91	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			1,971.29000	1.97129	1,874,990	12.47	0.00	0	70
R2035	On	04/11/2021	Bond Future	12.52	Call			13,179.71000	13.17971	12,805,560	15.91	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/11/2021	Bond Future	11.20	Call			6,222.90000	6.22290	5,981,030	14.10	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put			547.55000	0.54755	694,720	14.10	0.00	0	3
R2035	On	03/02/2022	Bond Future	10.26	Put			3,876.58000	3.87658	4,151,990	11.69	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			2,312.28000	2.31228	2,192,800	11.69	0.00	0	2
R2035	On	03/02/2022	Bond Future	11.73	Call			8,315.64000	8.31564	8,032,240	13.66	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put			4,496.91000	4.49691	4,791,010	11.51	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			1,867.32000	1.86732	1,766,530	11.51	0.00	0	2
R2035	On	03/02/2022	Bond Future	11.39	Call			6,709.99000	6.70999	6,455,940	13.11	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			756.21000	0.75621	856,600	13.91	0.00	0	1,8
R2035	On	03/02/2022	Bond Future	11.28	Call			6,205.65000	6.20565	5,962,160	12.93	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			1,379.99000	1.37999	1,531,390	12.93	0.00	0	2
R2035	On	03/02/2022	Bond Future	9.70	Put			6,348.06000	6.34806	6,683,860	10.98	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			975.70000	0.97570	916,610	10.98	0.00	0	6
R2035	On	03/02/2022	Bond Future	11.23	Call			5,979.52000	5.97952	5,741,090	12.85	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			877.64000	0.87764	989,130	13.66	0.00	0	2
R2035	On	03/02/2022	Bond Future	11.03	Call			5,097.88000	5.09788	4,880,830	12.53	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			1,776.54000	1.77654	1,954,380	12.53	0.00	0	2
R2035	On	03/02/2022	Bond Future	11.24	Put			1,437.10000	1.43710	1,592,450	12.86	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			5,934.67000	5.93467	5,697,130	12.83	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			1,466.52000	1.46652	1,623,870	12.83	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			1,234.59000	1.23459	1,375,430	13.11	0.00	0	6
R2035	On	03/02/2022	Bond Future	10.65	Call			3,586.23000	3.58623	3,416,800	12.05	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			2,627.17000	2.62717	2,852,630	12.05	0.00	0	6
R2035	On	03/02/2022	Bond Future	11.05	Put			1,741.05000	1.74105	1,916,720	12.56	0.00	0	1,6
R2035	On	03/02/2022	Bond Future	10.35	Put			3,553.83000	3.55383	3,817,570	11.77	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call			2,580.98000	2.58098	2,449,830	11.77	0.00	0	1,6
R2035	On	03/02/2022	Bond Future	11.88	Call			9,038.61000	9.03861	8,744,110	13.91	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			1,451.63000	1.45163	1,608,090	12.85	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			6,024.66000	6.02466	5,785,120	12.86	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Call			5,184.17000	5.18417	4,964,950	12.56	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			7,339.58000	7.33958	7,074,840	12.99	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			1,643.55000	1.64355	1,778,930	12.99	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			7,252.89000	7.25289	6,989,830	12.97	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			1,670.66000	1.67066	1,807,720	12.97	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			7,296.33000	7.29633	7,032,430	12.98	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			1,657.17000	1.65717	1,793,390	12.98	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call			3,488.71000	3.48871	3,360,400	11.29	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			4,601.80000	4.60180	4,879,060	11.29	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call			0.00000	0.00000	4,619,940	11.56	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			0.00000	0.00000	3,649,660	11.56	729,932.00	200	1

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/08/2022	Bond Future	10.73	Call			3,518.19000	3.51819	3,388,900	11.30	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			0.00000	0.00000	5,152,820	11.23	515,282.00	100	10
R2035	On	04/08/2022	Bond Future	9.84	Put			0.00000	0.00000	8,595,690	10.71	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call			0.00000	0.00000	1,373,290	10.71	274,658.00	200	10
R2035	On	04/08/2022	Bond Future	10.74	Call			3,548.16000	3.54816	3,417,890	11.30	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put			4,569.34000	4.56934	4,845,620	11.30	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			4,537.44000	4.53744	4,812,740	11.30	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Call			0.00000	0.00000	3,136,410	11.23	0.00	0	
Total R2035 Option												800	13,18	
Total For R2035												800	138,48	
R2037	On	05/08/2021	Bond Future			10.42207	85.63605	10.36523	86.02181		13.26	0.00	0	51,8
R2037	On	04/11/2021	Bond Future			10.60838	86.55012	10.54912	86.94174		13.07	346,200.48	4	126,48
R2037	On	03/02/2022	Bond Future			10.79997	83.29357	10.73818	83.69081		13.10	0.00	0	
R2037	On	05/05/2022	Bond Future			10.99776	84.27867	10.93341	84.68122		12.55	0.00	0	
R2037	On	04/08/2022	Bond Future			11.20760	81.00329	11.14049	81.41116		12.72	0.00	0	
Total R2037 Future												4	178,32	
R2037	On	05/08/2021	Bond Future	12.27	Call			11,631.30000	11.63130	11,245,540	19.44	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put			0.00000	0.00000	0,000	19.44	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call			11,685.88000	11.68588	11,300,120	19.44	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put			0.00000	0.00000	0,000	19.44	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call			11,576.65000	11.57665	11,190,890	19.44	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put			0.00000	0.00000	0,000	19.44	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put			59.07000	0.05907	73,670	16.77	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call			6,419.42000	6.41942	6,171,250	14.90	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.82	Call			13,315.65000	13.31565	12,938,370	16.77	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put			57.74000	0.05774	72,080	16.77	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call			13,365.54000	13.36554	12,988,000	16.77	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put			56.44000	0.05644	70,520	16.77	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call			13,265.74000	13.26574	12,888,720	16.77	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call			10,654.29000	10.65429	10,315,640	16.40	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put			138.33000	0.13833	191,300	16.40	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put			507.62000	0.50762	651,070	14.90	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call			5,871.18000	5.87118	5,633,540	14.11	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put			1,460.39000	1.46039	1,619,990	14.11	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call			5,915.96000	5.91596	5,677,390	14.13	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put			1,445.71000	1.44571	1,604,380	14.13	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call			5,960.82000	5.96082	5,721,120	14.15	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put			1,431.18000	1.43118	1,588,720	14.15	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put			1,730.73000	1.73073	1,872,970	13.57	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	05/05/2022	Bond Future	11.83	Call		7,071.84000	7.07184	6,810,670	13.58	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		1,716.82000	1.71682	1,858,200	13.58	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		7,114.57000	7.11457	6,853,030	13.60	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		1,702.79000	1.70279	1,843,800	13.60	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		7,028.93000	7.02893	6,768,620	13.57	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		3,311.58000	3.31158	3,190,200	12.45	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		4,798.46000	4.79846	5,084,950	12.45	254,247.50	50	!
R2037	On	04/08/2022	Bond Future	10.91	Call		3,340.37000	3.34037	3,218,010	12.46	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		4,764.63000	4.76463	5,050,140	12.46	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		3,282.90000	3.28290	3,162,490	12.44	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		4,832.48000	4.83248	5,119,940	12.44	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		0.00000	0.00000	4,783,440	12.85	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		0.00000	0.00000	3,512,410	12.85	351,241.00	100	!
R2037	On	04/08/2022	Bond Future	10.10	Put		0.00000	0.00000	8,541,440	11.86	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		0.00000	0.00000	1,401,830	11.86	140,183.00	100	!
Total R2037 Option											745,671.50	250	1,35
Total For R2037											1,091,871.98	254	179,67
R2040	On	05/08/2021	Bond Future			10.58703	87.50215	10.51501	88.02508	13.82	88,552,175.80	1,012	28,5!
R2040	On	04/11/2021	Bond Future			10.76990	88.43613	10.69488	88.96646	13.62	0.00	0	85,8!
R2040	On	03/02/2022	Bond Future			10.95794	84.95105	10.87975	85.48869	13.69	0.00	0	
R2040	On	05/05/2022	Bond Future			11.15153	85.95578	11.07013	86.50035	13.09	0.00	0	
R2040	On	04/08/2022	Bond Future			11.35669	82.44909	11.27180	83.00073	13.28	0.00	0	
Total R2040 Future											88,552,175.80	1,012	114,3!
R2040	On	05/08/2021	Bond Future	12.48	Call		12,667.84000	12.66784	12,144,910	20.91	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		0.00000	0.00000	0,000	20.91	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		12,724.60000	12.72460	12,201,670	20.94	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		0.00000	0.00000	0,000	18.12	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		7,066.15000	7.06615	6,543,220	18.12	5,888,898.00	900	
R2040	On	05/08/2021	Bond Future	14.80	Call		24,149.65000	24.14965	23,626,720	20.97	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		0.00000	0.00000	0,000	20.94	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		12,611.01000	12.61101	12,088,080	20.88	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		0.00000	0.00000	0,000	20.97	0.00	0	9!
R2040	On	05/08/2021	Bond Future	12.47	Put		0.00000	0.00000	0,000	20.88	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put		0.03000	0.00003	0,000	16.45	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		3,770.16000	3.77016	3,247,200	16.45	2,922,480.00	900	
R2040	On	04/11/2021	Bond Future	12.91	Call		13,794.29000	13.79429	13,285,470	17.59	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		74.00000	0.07400	95,510	17.59	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		13,689.84000	13.68984	13,181,800	17.59	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		77.30000	0.07730	99,590	17.59	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	04/11/2021	Bond Future	12.90	Call		13,742.08000	13.74208	13,233,650	17.59	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		75.63000	0.07563	97,530	17.59	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		1,533.70000	1.53370	1,739,400	14.53	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		6,211.69000	6.21169	5,878,450	14.55	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		1,517.91000	1.51791	1,722,310	14.55	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		6,116.73000	6.11673	5,786,310	14.51	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		1,549.45000	1.54945	1,756,670	14.51	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		6,164.27000	6.16427	5,832,330	14.53	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		781.84000	0.78184	945,330	16.21	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call		7,229.09000	7.22909	6,980,110	14.32	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		1,867.58000	1.86758	2,163,170	14.32	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		7,274.50000	7.27450	7,024,030	14.34	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		1,852.46000	1.85246	2,146,560	14.34	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		7,183.73000	7.18373	6,936,240	14.31	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put		9,922.83000	9.92283	10,398,790	11.97	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call		812.46000	0.81246	743,850	11.97	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put		5,733.88000	5.73388	6,187,200	12.67	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		2,262.43000	2.26243	2,171,180	12.67	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call		12,537.16000	12.53716	12,156,080	16.21	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put		1,882.83000	1.88283	2,179,910	14.31	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		5,152.42000	5.15242	5,525,230	13.10	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		3,579.22000	3.57922	3,399,390	13.11	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		5,115.50000	5.11550	5,487,310	13.11	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		3,610.04000	3.61004	3,428,880	13.12	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		5,079.13000	5.07913	5,449,610	13.12	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		3,548.86000	3.54886	3,370,030	13.10	0.00	0	
Total R2040 Option											8,811,378.00	1,800	4,50
Total For R2040											97,363,553.80	2,812	118,80
R2044	On	05/08/2021	Bond Future			10.65695	84.09703	10.57957	84.66728	14.45	691,445,780.66	8,222	22,20
R2044	On	04/11/2021	Bond Future			10.83207	84.99469	10.75151	85.57271	14.24	702,821,091.61	8,269	61,00
R2044	On	03/02/2022	Bond Future			11.01194	81.59507	10.92800	82.18092	14.32	0.00	0	
R2044	On	05/05/2022	Bond Future			11.19672	82.56018	11.10935	83.15350	13.69	0.00	0	
R2044	On	04/08/2022	Bond Future			11.39225	79.13901	11.30115	79.73994	13.88	0.00	0	
Total R2044 Future											1,394,266,872.27	16,491	83,25
R2044	On	05/08/2021	Bond Future	12.60	Call		13,006.82000	13.00682	12,436,570	22.96	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		0.00000	0.00000	0,000	22.96	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		13,062.51000	13.06251	12,492,260	22.96	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		0.00000	0.00000	0,000	22.96	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		12,951.05000	12.95105	12,380,800	22.96	0.00	0	

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	05/08/2021	Bond Future	12.59	Put		0.00000	0.00000	0,000	22.96	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		13,517.27000	13.51727	12,966,010	18.52	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		87.10000	0.08710	113,860	18.52	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		13,414.00000	13.41400	12,863,660	18.52	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		90.86000	0.09086	118,540	18.52	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		13,465.65000	13.46565	12,914,850	18.52	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		88.96000	0.08896	116,180	18.52	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		1,593.93000	1.59393	1,821,650	15.26	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		6,142.14000	6.14214	5,782,560	15.28	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		1,577.75000	1.57775	1,804,020	15.28	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		6,046.97000	6.04697	5,690,500	15.24	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		1,610.29000	1.61029	1,839,670	15.24	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		6,094.51000	6.09451	5,736,380	15.26	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		7,161.17000	7.16117	6,886,900	15.01	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		1,924.52000	1.92452	2,243,570	15.01	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		7,206.61000	7.20661	6,930,990	15.03	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		1,908.97000	1.90897	2,226,670	15.03	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		7,115.77000	7.11577	6,843,110	15.00	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		1,940.20000	1.94020	2,260,860	15.00	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		5,047.16000	5.04716	5,517,860	13.74	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		3,587.78000	3.58778	3,455,790	13.75	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		5,010.32000	5.01032	5,479,260	13.75	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		3,619.48000	3.61948	3,485,730	13.76	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		4,973.70000	4.97370	5,440,880	13.76	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		3,556.20000	3.55620	3,425,970	13.74	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											1,394,266,872.27	16,491	83,25
R2048	On	05/08/2021	Bond Future			10.58194	87.69642	10.50952	88.24939	14.15	4,384,821.00	50	62,6
R2048	On	04/11/2021	Bond Future			10.75311	84.22118	10.67763	84.78184	14.65	0.00	0	167,6
R2048	On	03/02/2022	Bond Future			10.92847	85.19231	10.84978	85.76053	13.98	0.00	0	
R2048	On	05/05/2022	Bond Future			11.10110	81.78445	11.01921	82.36000	14.08	0.00	0	
R2048	On	04/08/2022	Bond Future			11.28144	82.73307	11.19612	83.31604	13.54	0.00	0	
Total R2048 Future											4,384,821.00	50	230,25
R2048	On	05/08/2021	Bond Future	12.51	Call		13,220.59000	13.22059	12,667,620	23.50	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		0.00000	0.00000	0,000	23.50	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		13,277.23000	13.27723	12,724,260	23.50	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		0.00000	0.00000	0,000	23.50	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call		5,025.44000	5.02544	4,472,470	17.89	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Put		399.38000	0.39938	684,650	14.15	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	05/08/2021	Bond Future	10.90	Call		2,909.05000	2.90905	2,355,490	16.33	3,062,137.00	1,300	
R2048	On	05/08/2021	Bond Future	10.60	Put		125.17000	0.12517	205,080	14.65	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		0.00000	0.00000	0,000	23.50	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put		4,076.31000	4.07631	4,629,280	13.18	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		0.00000	0.00000	0,000	13.18	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put		0.00000	0.00000	0,000	17.89	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		13,163.86000	13.16386	12,610,890	23.50	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call		815.06000	0.81506	342,000	14.65	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Call		326.21000	0.32621	58,510	14.15	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put		1,646.25000	1.64625	2,189,100	13.49	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		10.16000	0.01016	0,040	13.49	52.00	1,300	
R2048	On	05/08/2021	Bond Future	10.90	Put		0.73000	0.00073	0,140	16.33	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Put		8,942.30000	8.94230	9,478,920	13.09	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Call		159.19000	0.15919	135,150	13.09	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		13,857.45000	13.85745	13,323,270	19.19	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		87.89000	0.08789	114,370	19.19	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		13,909.65000	13.90965	13,375,020	19.19	0.00	0	
R2048	On	04/11/2021	Bond Future	10.80	Call		2,928.31000	2.92831	2,655,070	14.73	0.00	0	1,00
R2048	On	04/11/2021	Bond Future	10.30	Put		4,102.85000	4.10285	4,521,230	13.94	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		86.06000	0.08606	112,090	19.19	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		13,805.21000	13.80521	13,271,480	19.19	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		89.76000	0.08976	116,690	19.19	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		1,195.64000	1.19564	1,053,360	13.94	0.00	0	
R2048	On	04/11/2021	Bond Future	10.20	Put		4,655.01000	4.65501	5,097,440	13.76	0.00	0	
R2048	On	04/11/2021	Bond Future	10.20	Call		948.35000	0.94835	830,120	13.76	0.00	0	1,00
R2048	On	04/11/2021	Bond Future	10.80	Put		2,022.66000	2.02266	2,310,080	14.73	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		6,063.38000	6.06338	5,830,650	15.20	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		1,633.40000	1.63340	1,968,890	15.20	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		5,967.12000	5.96712	5,736,810	15.16	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		1,669.09000	1.66909	2,007,000	15.16	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Put		0.00000	0.00000	9,412,650	12.70	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Call		0.00000	0.00000	552,210	12.70	717,873.00	1,300	1,30
R2048	On	03/02/2022	Bond Future	10.50	Put		0.00000	0.00000	5,183,850	13.70	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call		0.00000	0.00000	2,003,960	13.70	2,605,148.00	1,300	1,30
R2048	On	03/02/2022	Bond Future	11.48	Call		6,015.10000	6.01510	5,783,800	15.18	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		1,651.04000	1.65104	1,987,960	15.18	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		2,056.89000	2.05689	2,271,570	15.26	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		7,310.97000	7.31097	6,949,060	15.27	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		2,040.23000	2.04023	2,253,870	15.27	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		7,218.45000	7.21845	6,858,860	15.24	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2048	On	05/05/2022	Bond Future	11.79	Put		2,073.45000	2.07345	2,289,410	15.24	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		7,264.80000	7.26480	6,903,930	15.26	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		3,732.18000	3.73218	3,543,340	13.34	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		5,101.19000	5.10119	5,495,320	13.34	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		3,666.95000	3.66695	3,480,700	13.32	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		5,177.88000	5.17788	5,574,600	13.32	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		3,699.50000	3.69950	3,511,790	13.33	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		5,139.42000	5.13942	5,534,680	13.33	0.00	0	
Total R2048 Option											6,385,210.00	5,200	4,700
Total For R2048											10,770,031.00	5,250	234,950
R209	On	05/08/2021	Bond Future			10.15696	72.81180	10.10967	73.09138	13.37	0.00	0	11,350
R209	On	04/11/2021	Bond Future			10.32966	70.44918	10.28043	70.73319	13.82	6,410,875.38	91	33,500
R209	On	03/02/2022	Bond Future			10.50316	71.26175	10.45196	71.55004	13.23	0.00	0	
R209	On	05/05/2022	Bond Future			10.68051	68.96298	10.62734	69.25513	13.24	0.00	0	
R209	On	04/08/2022	Bond Future			10.86312	69.76421	10.80789	70.06033	12.77	0.00	0	
Total R209 Future											6,410,875.38	91	44,950
R209	On	05/08/2021	Bond Future	11.80	Call		9,089.31000	9.08931	8,809,730	18.93	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		0.00000	0.00000	0,000	18.93	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		9,137.94000	9.13794	8,858,360	18.95	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		0.00000	0.00000	0,000	18.95	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		9,040.62000	9.04062	8,761,040	18.90	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		0.00000	0.00000	0,000	18.90	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		349.78000	0.34978	320,170	12.54	0.00	0	6,000
R209	On	04/11/2021	Bond Future	12.18	Call		9,964.63000	9.96463	9,699,050	17.55	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		97.73000	0.09773	116,160	17.55	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		10,009.54000	10.00954	9,743,730	17.57	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		2,652.44000	2.65244	2,506,520	14.16	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		96.16000	0.09616	114,360	17.57	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		9,919.70000	9.91970	9,654,370	17.53	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		99.33000	0.09933	118,010	17.53	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		1,398.25000	1.39825	1,536,340	14.16	0.00	0	9,400
R209	On	04/11/2021	Bond Future	9.50	Put		5,078.00000	5.07800	5,332,400	12.54	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Call		1,195.16000	1.19516	1,114,600	13.49	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put		2,844.47000	2.84447	3,047,920	13.49	0.00	0	3,100
R209	On	04/11/2021	Bond Future	12.00	Call		9,152.09000	9.15209	8,891,620	17.20	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		130.84000	0.13084	154,380	17.20	0.00	0	9,000
R209	On	03/02/2022	Bond Future	11.03	Put		1,415.30000	1.41530	1,545,290	13.92	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		4,612.00000	4.61200	4,452,790	13.94	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		1,400.69000	1.40069	1,529,770	13.94	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	03/02/2022	Bond Future	11.02	Call		4,535.84000	4.53584	4,378,280	13.91	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		1,430.24000	1.43024	1,560,970	13.91	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		4,573.78000	4.57378	4,415,480	13.92	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		5,819.28000	5.81928	5,635,130	14.10	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		1,539.65000	1.53965	1,647,650	14.10	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		5,856.51000	5.85651	5,671,890	14.12	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		1,526.61000	1.52661	1,634,140	14.12	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		5,781.91000	5.78191	5,598,630	14.09	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		1,552.60000	1.55260	1,661,470	14.09	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		4,080.49000	4.08049	4,347,210	12.66	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		2,843.64000	2.84364	2,816,170	12.64	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		4,140.13000	4.14013	4,408,780	12.64	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		2,868.93000	2.86893	2,840,500	12.65	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		4,110.22000	4.11022	4,377,910	12.65	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		2,894.33000	2.89433	2,864,930	12.66	0.00	0	
Total R209 Option											0.00	0	27,50
Total For R209											6,410,875.38	91	72,42
R210	On	05/08/2021	Bond Future			210.97561	210.97561	210.28864	210.28864		0.00	0	1,24
R210	On	04/11/2021	Bond Future			210.49397	210.49397	209.80387	209.80387		0.00	0	1,48
R210	On	03/02/2022	Bond Future			212.97201	212.97201	212.27651	212.27651		0.00	0	
R210	On	05/05/2022	Bond Future			212.70605	212.70605	212.00385	212.00385		0.00	0	
R210	On	04/08/2022	Bond Future			215.34950	215.34950	214.63942	214.63942		0.00	0	
Total R210 Future											0.00	0	2,73
Total For R210											0.00	0	2,73
R212	On	05/08/2021	Bond Future			173.16779	173.16779	173.19617	173.19617		0.00	0	50
R212	On	04/11/2021	Bond Future			175.05888	175.05888	175.09101	175.09101		0.00	0	1,02
Total R212 Future											0.00	0	1,53
Total For R212											0.00	0	1,53
R213	On	05/08/2021	Bond Future			9.20707	89.28396	9.17528	89.46511	10.54	0.00	0	1,42
R213	On	04/11/2021	Bond Future			9.39172	86.70789	9.35829	86.89281	10.81	0.00	0	9,52
R213	On	03/02/2022	Bond Future			9.58144	87.70756	9.54635	87.89578	10.22	0.00	0	
R213	On	05/05/2022	Bond Future			9.77099	85.21230	9.73428	85.40336	10.04	0.00	0	
R213	On	04/08/2022	Bond Future			9.97142	86.20623	9.93300	86.40006	9.55	0.00	0	
Total R213 Future											0.00	0	10,96
R213	On	05/08/2021	Bond Future	10.85	Call		8,908.13000	8.90813	8,726,980	13.99	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put		0.00000	0.00000	0,000	13.99	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		8,957.63000	8.95763	8,776,480	14.00	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call		5,285.03000	5.28503	5,103,880	12.81	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	05/08/2021	Bond Future	10.14	Put			0.00000	0.00000	0,000	12.81	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put			29.97000	0.02997	14,840	10.80	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			0.00000	0.00000	0,000	14.00	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			8,858.59000	8.85859	8,677,440	13.97	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call			963.32000	0.96332	767,040	10.80	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			0.00000	0.00000	0,000	13.97	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			8,560.47000	8.56047	8,379,320	13.87	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put			0.00000	0.00000	0,000	13.87	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			9,127.01000	9.12701	8,972,310	13.35	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			95.87000	0.09587	126,090	13.35	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			9,034.59000	9.03459	8,880,740	13.32	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			99.38000	0.09938	130,450	13.32	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call			9,080.80000	9.08080	8,926,520	13.33	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			97.61000	0.09761	128,250	13.33	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Call			6,189.72000	6.18972	6,122,770	11.43	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			765.30000	0.76530	886,570	11.43	0.00	0	4:
R213	On	03/02/2022	Bond Future	10.00	Call			3,886.93000	3.88693	3,858,430	10.67	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			1,494.56000	1.49456	1,654,280	10.67	0.00	0	4:
R213	On	03/02/2022	Bond Future	9.22	Put			3,412.70000	3.41270	3,611,800	10.01	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call			4,801.92000	4.80192	4,763,740	10.99	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			1,128.30000	1.12830	1,278,340	10.99	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			3,097.23000	3.09723	3,069,920	10.42	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			1,959.54000	1.95954	2,120,450	10.42	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			4,971.48000	4.97148	5,186,860	9.62	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			1,480.47000	1.48047	1,496,270	9.95	0.00	0	2:
R213	On	03/02/2022	Bond Future	10.15	Call			4,428.05000	4.42805	4,394,030	10.86	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			1,263.82000	1.26382	1,418,020	10.86	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call			2,561.49000	2.56149	2,542,890	10.28	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			2,380.99000	2.38099	2,550,610	10.28	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			5,738.01000	5.73801	5,932,230	9.45	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			1,636.21000	1.63621	1,647,090	10.01	0.00	0	4:
R213	On	03/02/2022	Bond Future	9.97	Call			3,784.17000	3.78417	3,755,890	10.64	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			1,547.30000	1.54730	1,707,240	10.64	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			3,818.29000	3.81829	3,789,870	10.65	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			1,529.55000	1.52955	1,689,350	10.65	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call			3,749.94000	3.74994	3,722,030	10.63	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			837.90000	0.83790	865,060	9.62	0.00	0	10
R213	On	03/02/2022	Bond Future	10.67	Put			707.72000	0.70772	824,160	11.53	0.00	0	2:
R213	On	03/02/2022	Bond Future	10.17	Call			4,502.08000	4.50208	4,467,170	10.88	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			1,235.64000	1.23564	1,388,950	10.88	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	9.15	Put		3,644.21000	3.64421	3,848,230	9.95	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		1,564.99000	1.56499	1,725,300	10.63	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		627.08000	0.62708	633,080	9.45	0.00	0	20
R213	On	03/02/2022	Bond Future	10.67	Call		6,476.40000	6.47640	6,404,620	11.53	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		5,898.06000	5.89806	5,775,350	10.88	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		1,342.63000	1.34263	1,410,980	10.88	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		5,935.19000	5.93519	5,812,050	10.89	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		1,331.27000	1.33127	1,399,190	10.89	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		5,861.22000	5.86122	5,738,940	10.87	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		1,354.33000	1.35433	1,423,110	10.87	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		3,364.59000	3.36459	3,505,120	9.48	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		3,121.79000	3.12179	3,068,000	9.49	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		3,339.41000	3.33941	3,479,450	9.49	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		3,147.77000	3.14777	3,093,500	9.49	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		3,314.71000	3.31471	3,454,270	9.49	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		3,096.26000	3.09626	3,042,960	9.48	0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											0.00	0	13,81
R214	On	05/08/2021	Bond Future			10.61696	69.24072	10.52461	69.79444	14.32	0.00	0	10,48
R214	On	04/11/2021	Bond Future			10.79038	66.70280	10.69442	67.26389	14.84	0.00	0	17,58
R214	On	03/02/2022	Bond Future			10.96780	67.47191	10.86805	68.04038	14.19	0.00	0	
R214	On	05/05/2022	Bond Future			11.14252	64.98983	11.03900	65.56549	14.26	0.00	0	
R214	On	04/08/2022	Bond Future			11.32476	65.74343	11.21721	66.32645	13.74	0.00	0	
Total R214 Future											0.00	0	28,07
R214	On	05/08/2021	Bond Future	12.02	Call		8,144.95000	8.14495	7,591,230	20.45	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		0.00000	0.00000	0,000	20.45	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		8,193.97000	8.19397	7,640,250	20.48	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		0.00000	0.00000	0,000	20.48	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		8,095.87000	8.09587	7,542,150	20.42	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		0.00000	0.00000	0,000	20.42	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		9,357.55000	9.35755	8,837,770	18.57	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		131.29000	0.13129	172,600	18.57	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		9,401.78000	9.40178	8,881,490	18.59	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		129.29000	0.12929	170,090	18.59	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		9,446.00000	9.44600	8,925,180	18.61	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		127.35000	0.12735	167,620	18.61	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		1,482.25000	1.48225	1,797,800	15.23	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		4,404.29000	4.40429	4,154,030	15.19	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		1,514.14000	1.51414	1,832,350	15.19	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/02/2022	Bond Future	11.40	Call		4,441.73000	4.44173	4,190,050	15.21	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		1,498.20000	1.49820	1,814,990	15.21	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		4,479.09000	4.47909	4,226,170	15.23	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		5,568.49000	5.56849	5,207,230	15.33	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		1,772.70000	1.77270	1,987,100	15.33	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		5,495.41000	5.49541	5,136,540	15.29	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		1,801.49000	1.80149	2,018,280	15.29	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		5,531.82000	5.53182	5,171,860	15.31	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		1,786.93000	1.78693	2,002,630	15.31	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		4,243.29000	4.24329	4,623,930	13.52	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		2,952.67000	2.95267	2,749,120	13.53	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		4,212.52000	4.21252	4,591,990	13.53	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		2,901.63000	2.90163	2,700,420	13.51	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		4,274.24000	4.27424	4,656,050	13.51	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		2,927.10000	2.92710	2,724,720	13.52	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	28,07
Total for Bond											1,539,719,897.52	28,111	1,440,05
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	

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

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

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	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R210 Future												0.00	0	
Total For R210												0.00	0	
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R212 Future												0.00	0	
Total For R212												0.00	0	
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213 Future												0.00	0	
Total For R213												0.00	0	
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future												0.00	0	
Total For R213/R186												0.00	0	
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future												0.00	0	
Total For R214												0.00	0	
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future												0.00	0	
Total For R214/R209												0.00	0	
Total for Price Contribution												0.00	0	
GOVI	On	05/08/2021	GOVI			792.19000	792.19000	795.28700	795.28700			39,609,500.00	5	
GOVI	On	04/11/2021	GOVI			800.74000	800.74000	803.87400	803.87400			40,037,000.00	5	98
GOVI	On	03/02/2022	GOVI			809.97200	809.97200	813.14500	813.14500			0.00	0	
GOVI	On	05/05/2022	GOVI			819.54100	819.54100	822.75300	822.75300			0.00	0	
GOVI	On	04/08/2022	GOVI			829.42900	829.42900	832.68000	832.68000			0.00	0	
Total GOVI Future												79,646,500.00	10	1,00
GOVI	On	05/08/2021	GOVI	719.14	Call			761,470.00000	76.14700	730,500,000		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			761,370.00000	76.13700	730,400,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.13	Call			761,570.00000	76.15700	730,600,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.13	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.42	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Call			754,740.00000	75.47400	723,400,000		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			754,640.00000	75.46400	723,300,000		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			754,540.00000	75.45400	723,200,000		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	03/02/2022	GOVI	792.76	Call			203,850.00000	20.38500	172,120,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Call			204,050.00000	20.40500	172,320,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Call			203,950.00000	20.39500	172,220,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call			345,030.00000	34.50300	312,910,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.23	Call			345,230.00000	34.52300	313,110,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Call			345,130.00000	34.51300	313,010,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Call			134,100.00000	13.41000	101,590,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Call			134,000.00000	13.40000	101,490,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call			134,200.00000	13.42000	101,690,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												79,646,500.00	10	1,00
Total for GOVI												79,646,500.00	10	1,00
AL37	On	05/08/2021	Index Future			798.11600	798.11600	799.49800	799.49800			0.00	0	
AL37	On	04/11/2021	Index Future			806.72900	806.72900	808.13000	808.13000			0.00	0	
AL37	On	03/02/2022	Index Future			816.03100	816.03100	817.45000	817.45000			0.00	0	
AL37	On	05/05/2022	Index Future			825.67100	825.67100	827.10900	827.10900			0.00	0	
AL37	On	04/08/2022	Index Future			835.63300	835.63300	837.08900	837.08900			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/08/2021	Index Future			913.63000	913.63000	916.19300	916.19300			0.00	0	
AL7T	On	04/11/2021	Index Future			923.49000	923.49000	926.08500	926.08500			0.00	0	
AL7T	On	03/02/2022	Index Future			934.13800	934.13800	936.76600	936.76600			0.00	0	
AL7T	On	05/05/2022	Index Future			945.17300	945.17300	947.83400	947.83400			0.00	0	
AL7T	On	04/08/2022	Index Future			956.57700	956.57700	959.27100	959.27100			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/08/2021	Index Future			801.98900	801.98900	805.18700	805.18700			0.00	0	
ALBI	On	04/11/2021	Index Future			810.64500	810.64500	813.88100	813.88100			0.00	0	1
ALBI	On	03/02/2022	Index Future			819.99100	819.99100	823.26800	823.26800			0.00	0	
ALBI	On	05/05/2022	Index Future			829.67800	829.67800	832.99500	832.99500			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	04/08/2022	Index Future			839.68800	839.68800	843.04600	843.04600			0.00	0	
Total ALBI Future												0.00	0	11
Total For ALBI												0.00	0	11
IGOV	On	05/08/2021	Index Future			292.33000	292.33000	291.97500	291.97500			0.00	0	
IGOV	On	04/11/2021	Index Future			295.55800	295.55800	295.20100	295.20100			0.00	0	47
IGOV	On	03/02/2022	Index Future			299.03700	299.03700	298.67700	298.67700			0.00	0	
IGOV	On	05/05/2022	Index Future			302.64100	302.64100	302.27700	302.27700			0.00	0	
IGOV	On	04/08/2022	Index Future			306.36300	306.36300	305.99500	305.99500			0.00	0	
Total IGOV Future												0.00	0	47
Total For IGOV												0.00	0	47
Total for Index												0.00	0	55
JIBAR F	On	18/08/2021	Jibar Future			3.68500	96.31500	3.69500	96.30500			0.00	0	
JIBAR F	On	15/09/2021	Jibar Future			3.71500	96.28500	3.71500	96.28500			0.00	0	30,00
JIBAR F	On	20/10/2021	Jibar Future			3.80000	96.20000	3.79000	96.21000			0.00	0	
JIBAR F	On	17/11/2021	Jibar Future			3.83000	96.17000	3.82000	96.18000			0.00	0	
JIBAR F	On	15/12/2021	Jibar Future			3.95500	96.04500	3.94500	96.05500			0.00	0	
JIBAR F	On	19/01/2022	Jibar Future			4.00000	96.00000	3.98000	96.02000			0.00	0	
JIBAR F	On	16/03/2022	Jibar Future			4.18000	95.82000	4.17000	95.83000			0.00	0	
JIBAR F	On	15/06/2022	Jibar Future			4.53000	95.47000	4.50500	95.49500			0.00	0	47
JIBAR F	On	21/09/2022	Jibar Future			4.73000	95.27000	4.71000	95.29000			0.00	0	
JIBAR F	On	21/12/2022	Jibar Future			5.02000	94.98000	4.99500	95.00500			0.00	0	
JIBAR F	On	15/03/2023	Jibar Future			5.20500	94.79500	5.17500	94.82500			0.00	0	
JIBAR F	On	21/06/2023	Jibar Future			5.41500	94.58500	5.40500	94.59500			0.00	0	
Total Jibar Future												0.00	0	30,47
Total For JIBAR FUTURE												0.00	0	30,47
Total for Jibar												0.00	0	30,47
5Y STN	On	21/12/2021	Interest Rate Swap			90.70000	90.70000	90.70000	90.70000			0.00	0	5
Total 5Y STND Future												0.00	0	5
Total For 5Y STND												0.00	0	5
Total for Interest Rate Swap												0.00	0	5
Total for Derivatives :											1,619,366,397.52	28,121	1,472,17	
ABCPI3	On	07/12/2023	Spot Bond			2.34000	315.31276	2.34000	315.19875			0.00	0	
Total ABCPI3 SPOT												0.00	0	
Total For ABCPI3												0.00	0	
ABF001	On	13/09/2026	Spot Bond					0.00000	100.76633			0.00	0	
Total ABF001 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 ABF001										0.00	0	
ABF001 On 18/07/2024 Spot Bond					0.00000	101.09053				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF003 On 30/06/2026 Spot Bond			9.65000	101.06133	9.65000	100.95730				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF004 On 01/12/2030 Spot Bond					0.00000	101.07524				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	100.78531				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 14/05/2022 Spot Bond					0.00000	100.17940				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN14 On 11/11/2022 Spot Bond					0.00000	100.70011				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN16 On 26/09/2023 Spot Bond					0.00000	101.96881				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2022 Spot Bond					0.00000	101.74515				0.00	0	10,000,00
Total ABFN21 SPOT										0.00	0	10,000,00
Total For ABFN21										0.00	0	10,000,00
ABFN21 On 30/05/2024 Spot Bond					0.00000	102.91889				0.00	0	630,000,00
Total ABFN22 SPOT										0.00	0	630,000,00
Total For ABFN22										0.00	0	630,000,00
ABFN22 On 25/05/2027 Spot Bond					0.00000	104.26400				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	102.16740				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.53497				0.00	0	95,000,00

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 ABFN26 SPOT										0.00	0	95,000,0€
Total For ABFN26										0.00	0	95,000,0€
ABFN27 On 29/08/2021 Spot Bond					0.00000	100.95654				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN28 On 29/08/2023 Spot Bond					0.00000	101.51908				0.00	0	60,000,0€
Total ABFN28 SPOT										0.00	0	60,000,0€
Total For ABFN28										0.00	0	60,000,0€
ABFN29 On 29/08/2025 Spot Bond					0.00000	101.67882				0.00	0	150,000,0€
Total ABFN29 SPOT										0.00	0	150,000,0€
Total For ABFN29										0.00	0	150,000,0€
ABFN30 On 29/08/2028 Spot Bond					0.00000	102.66253				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN31 On 15/11/2021 Spot Bond					0.00000	99.98707				0.00	0	40,000,0€
Total ABFN31 SPOT										0.00	0	40,000,0€
Total For ABFN31										0.00	0	40,000,0€
ABFN32 On 15/11/2023 Spot Bond					0.00000	100.51025				0.00	0	110,000,0€
Total ABFN32 SPOT										0.00	0	110,000,0€
Total For ABFN32										0.00	0	110,000,0€
ABFN33 On 15/11/2024 Spot Bond					0.00000	101.21089				0.00	0	60,000,0€
Total ABFN33 SPOT										0.00	0	60,000,0€
Total For ABFN33										0.00	0	60,000,0€
ABFN34 On 07/02/2022 Spot Bond					0.00000	100.24745				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN35 On 07/02/2024 Spot Bond					0.00000	100.58944				0.00	0	770,000,0€
Total ABFN35 SPOT										0.00	0	770,000,0€
Total For ABFN35										0.00	0	770,000,0€
ABFN36 On 07/02/2026 Spot Bond					0.00000	99.80148				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN37 On 07/02/2029 Spot Bond					0.00000	101.33134				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3! On 23/04/2022 Spot Bond					0.00000	100.19012				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3! On 16/09/2022 Spot Bond					0.00000	100.85540				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4! On 16/09/2024 Spot Bond					0.00000	101.14567				0.00	30,000,000	30,000,00
Total ABFN40 SPOT										0.00	30,000,000	30,000,00
Total For ABFN40										0.00	30,000,000	30,000,00
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.44563				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4! On 16/09/2029 Spot Bond					0.00000	99.99412				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4! On 14/10/2022 Spot Bond					0.00000	100.31476				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4! On 14/10/2024 Spot Bond					0.00000	100.32345				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4! On 14/10/2026 Spot Bond					0.00000	100.32970				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4! On 24/06/2025 Spot Bond					0.00000	100.61523				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.91278				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4! On 24/08/2025 Spot Bond					0.00000	100.95823				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4! On 30/03/2024 Spot Bond					0.00000	100.62319				0.00	0	
Total ABFN49 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 ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.47461				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.59273				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.35580				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.29335				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.80509				0.00	1,000,000,000	920,000,000
Total ABJ02 SPOT										0.00	1,000,000,000	920,000,000
Total For ABJ02										0.00	1,000,000,000	920,000,000
ABK12 On 20/05/2022 Spot Bond					0.00000	102.79032				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.73000	3.73000	3.73000	151.63123			10,843,259,200.00		2,907,040	1,453,520,000
Total ABKI03 SPOT									10,843,259,200.00		2,907,040	1,453,520,000
Total For ABKI03									10,843,259,200.00		2,907,040	1,453,520,000
ABKI03 On 13/10/2021 Spot Bond			100.00000	110.78127	100.00000	109.74610			0.00		0	
Total ABKI03/R212 SPOT									0.00		0	
Total For ABKI03/R212									0.00		0	
ABKI04 On 13/03/2024 Spot Bond			6.93000	6.93000	6.93000	145.08090			0.00		0	
Total ABKI04 SPOT									0.00		0	
Total For ABKI04									0.00		0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	25.01338	100.00000	24.79121			0.00		0	
Total ABKI04/I2025 SPOT									0.00		0	
Total For ABKI04/I2025									0.00		0	
ABN61 On 31/01/2025 Spot Bond			2.53000	2.53000	2.53000	152.06479			0.00		0	
Total ABN61 SPOT									0.00		0	
Total For ABN61									0.00		0	
ABN62 On 31/03/2028 Spot Bond			3.71000	3.71000	3.71000	200.71019			0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.47000	4.47000	4.47000	224.72432			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.55500	6.55500	6.55500	105.09462			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.27000	7.27000	7.27000	115.46247			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABS13 On 14/05/2022 Spot Bond			4.59500	106.05607	4.59500	106.00372			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.08500	108.01049	5.08500	107.95156			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.95500	115.02713	6.95500	114.94168			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.04500	115.13728	8.04500	115.03861			0.00	0	
Total ABS17 SPOT									0.00	0	
Total For ABS17									0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.52500	112.20167	5.52500	112.13522			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.63000	108.48022	7.63000	108.39196		5,341,000,000,000.00	700,000,000	350,000,00	
Total ABS7 SPOT								5,341,000,000,000.00	700,000,000	350,000,00	
Total For ABS7								5,341,000,000,000.00	700,000,000	350,000,00	
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.77512	100.00000	13.65423			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.69000	319.81028	1.69000	319.71714			0.00	0	75,000,00
Total ABSI2 SPOT									0.00	0	75,000,00
Total For ABSI2									0.00	0	75,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS14 On 31/01/2022 Spot Bond			1.11500	172.92207	1.11500	172.88251				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.14500	10.14500	10.14500	102.73080			1,014,500,000,000.00		100,000,000	50,000,000
Total ABX01 SPOT									1,014,500,000,000.00		100,000,000	50,000,000
Total For ABX01									1,014,500,000,000.00		100,000,000	50,000,000
ACL097 On 20/12/2025 Spot Bond					0.00000	100.81316				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.78817				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.75717				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.76094				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.40644				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.78594				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.78594				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.80722				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.80722				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	160.02675				0.00	0	
Total ACL203 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 ACL203										0.00	0	
ACL203 On 14/02/2023 Spot Bond					0.00000	163.02553				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.74592				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.74090				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.72213				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.88910				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.93164				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.30252				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.34915				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.53138				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.16218				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	101.06382				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.53760				0.00	0	725,000.00

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 AGT01 SPOT										0.00	0	725,000,00
Total For AGT01										0.00	0	725,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	104.46233				0.00	42,000,000	14,000,00
Total AGT02 SPOT										0.00	42,000,000	14,000,00
Total For AGT02										0.00	42,000,000	14,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	104.28993				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.00935				0.00	0	16,000,00
Total AGT04 SPOT										0.00	0	16,000,00
Total For AGT04										0.00	0	16,000,00
AH2A1' On 18/07/2024 Spot Bond					0.00000	100.26604				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	100.27567				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3' On 18/07/2026 Spot Bond			7.57000	105.41392	7.57000	100.84097				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1' On 18/07/2026 Spot Bond					0.00000	100.29027				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1' On 18/07/2026 Spot Bond					0.00000	100.33887				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.39948				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.23189				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	101.11014				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.14379				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			6.24500	111.42532	6.24500	111.34963				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.20693				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	101.29111				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	102.24847				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2022 Spot Bond					0.00000	101.34382				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.69643				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	101.20686				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	101.29102				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	101.87974				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.29982				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.12269				0.00	0	
Total AHF7A2 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 AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.24895				0.00	0	100,000,00
Total AHF7B1 SPOT										0.00	0	100,000,00
Total For AHF7B1										0.00	0	100,000,00
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.21739				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.33311				0.00	0	50,000,00
Total AHF7C1 SPOT										0.00	0	50,000,00
Total For AHF7C1										0.00	0	50,000,00
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.29313				0.00	0	100,000,00
Total AHF7C2 SPOT										0.00	0	100,000,00
Total For AHF7C2										0.00	0	100,000,00
AHF7D On 21/08/2025 Spot Bond					0.00000	102.04782				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.94278				0.00	0	100,000,00
Total AHF7D2 SPOT										0.00	0	100,000,00
Total For AHF7D2										0.00	0	100,000,00
AIR02 On 30/04/2023 Spot Bond			7.30000	110.19553	7.30000	110.10922				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.70500	105.64159	7.70500	105.55481				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.17500	95.47438	11.17500	95.36160				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.84000	178.89717	5.84000	178.76545				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.29352				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.52888				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.86662				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.36516				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.99874				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	101.36247				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.87868				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.34225				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	99.92848				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.82000	239.61899	4.82000	239.46855				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.83500	217.04390	4.83500	216.90729				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			2.09000	172.12627	2.09000	172.06877				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			2.13500	172.08972	2.13500	172.03141				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN15: On 31/03/2028 Spot Bond			4.58000	190.72053	4.58000	190.60568				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN16: On 08/08/2021 Spot Bond					0.00000	99.93945				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	101.23648				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.87229				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.61627				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.02000	107.18489	5.02000	107.11565				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.68212				0.00	0	
Total ASN196 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 ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.69238				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.75800				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	101.45355				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	101.64503				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	101.00373				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	100.86979				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	100.68327				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	99.85480				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	101.24687				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	101.20272				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	100.87265				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	100.66918				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	100.73842				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	100.94469				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.07500	4.07500	4.07500	106.81813				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			4.98500	4.98500	4.98500	97.24005				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.69933				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.79842				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	99.94069				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	99.92406				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			5.13000	105.68236	5.13000	105.61285				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.75089				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.68206				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN35 On 20/06/2024 Spot Bond					0.00000	100.72536				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.71961				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.71961				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	101.05475				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.86342				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.70581				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.73209				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	100.12604				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.80906				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.80906				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.45209				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.71207				0.00	0	
Total ASN388 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 ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	101.11460				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.76616				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.70706				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.83212				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2021 Spot Bond					0.00000	100.90579				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	104.58137				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.64915				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.66985				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.89463				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.61995				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.63864				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.30269				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.30554				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	104.28050				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46(On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	100.11076				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	104.69457				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.11030				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.12917				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	104.09375				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47(On 11/08/2021 Spot Bond					0.00000	99.93491				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	100.72937				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	100.86968				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48: On 25/08/2025 Spot Bond					0.00000	107.04200				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	104.57659				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.72687				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.84823				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.83010				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.49559				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.73831				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.72303				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.72303				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.70814				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	101.20991	9.00000	109.71333				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.18000	101.10126	8.18000	110.07666				0.00	0	
Total ASN509 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 ASN509										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.69500	99.71243	8.69500	99.61972				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.69500	99.71243	8.69500	99.61972				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52 On 31/07/2022 Spot Bond			9.10000	100.24212	9.10000	100.14520				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52 On 31/07/2024 Spot Bond			11.05000	100.29270	11.05000	100.17551				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53 On 31/07/2024 Spot Bond			11.00000	100.29141	11.00000	100.17474				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	100.27847	10.50000	100.16699				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	100.27847	10.50000	100.16699				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	100.61327				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	100.06218				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	101.69442				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	100.28106	10.60000	100.16855				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.47000	100.18661	10.47000	100.16653				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			10.55000	100.27977	10.55000	100.16776				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	100.02848				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	100.18509				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	101.00697				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 13/02/2023 Spot Bond					0.00000	100.81606				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	100.68209				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.73702				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 14/11/2022 Spot Bond					0.00000	99.83274				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 07/09/2021 Spot Bond					0.00000	100.85634				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN584 On 13/02/2022 Spot Bond					0.00000	99.89904				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN585 On 14/03/2022 Spot Bond					0.00000	100.98296				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	

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 18/03/2024 Spot Bond					0.00000	101.95150				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2022 Spot Bond			9.22000	100.20567	9.22000	100.10878				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.41413				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.35061				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.21113				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.22087				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.35719				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.06116				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.07564				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2022 Spot Bond					0.00000	100.75172				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.76328				0.00	0	
Total ASN614 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 ASN614										0.00	0	
ASN61: On 10/08/2021 Spot Bond					0.00000	99.94684				0.00	0	
Total ASN615 SPOT										0.00	0	
Total For ASN615										0.00	0	
ASN61: On 11/08/2021 Spot Bond					0.00000	101.63895				0.00	0	
Total ASN616 SPOT										0.00	0	
Total For ASN616										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.36756				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/08/2021 Spot Bond					0.00000	101.57109				0.00	0	
Total ASN618 SPOT										0.00	0	
Total For ASN618										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	99.90397				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 13/08/2021 Spot Bond					0.00000	101.20575				0.00	0	
Total ASN620 SPOT										0.00	0	
Total For ASN620										0.00	0	
ASN62: On 13/08/2021 Spot Bond					0.00000	101.14995				0.00	0	
Total ASN621 SPOT										0.00	0	
Total For ASN621										0.00	0	
ASN62: On 17/08/2021 Spot Bond					0.00000	101.04239				0.00	0	
Total ASN622 SPOT										0.00	0	
Total For ASN622										0.00	0	
ASN62: On 19/08/2021 Spot Bond					0.00000	101.10485				0.00	0	
Total ASN623 SPOT										0.00	0	
Total For ASN623										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.72201				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 25/08/2021 Spot Bond					0.00000	100.98812				0.00	0	
Total ASN625 SPOT										0.00	0	
Total For ASN625										0.00	0	
ASN62: On 25/11/2021 Spot Bond					0.00000	100.98812				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN626 On 28/02/2024 Spot Bond					0.00000	101.46442				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN627 On 08/09/2021 Spot Bond					0.00000	100.74102				0.00	0	
Total ASN631 SPOT										0.00	0	
Total For ASN631										0.00	0	
ASN631 On 02/04/2026 Spot Bond					0.00000	100.57814				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN632 On 20/06/2024 Spot Bond					0.00000	101.00835				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN633 On 20/06/2026 Spot Bond					0.00000	100.97618				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN634 On 05/06/2023 Spot Bond					0.00000	100.90537				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN635 On 27/09/2021 Spot Bond					0.00000	100.57534				0.00	0	
Total ASN638 SPOT										0.00	0	
Total For ASN638										0.00	0	
ASN638 On 30/09/2021 Spot Bond					0.00000	103.61875				0.00	0	
Total ASN641 SPOT										0.00	0	
Total For ASN641										0.00	0	
ASN641 On 01/10/2021 Spot Bond					0.00000	100.46071				0.00	0	
Total ASN643 SPOT										0.00	0	
Total For ASN643										0.00	0	
ASN643 On 06/05/2024 Spot Bond					0.00000	100.03617				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN644 On 12/07/2024 Spot Bond					0.00000	100.54585				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN64 On 08/07/2026 Spot Bond					0.00000	100.44916				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN64 On 20/10/2021 Spot Bond					0.00000	100.21148				0.00	0	
Total ASN649 SPOT										0.00	0	
Total For ASN649										0.00	0	
ASN65 On 22/10/2021 Spot Bond					0.00000	100.55932				0.00	0	
Total ASN650 SPOT										0.00	0	
Total For ASN650										0.00	0	
ASN65 On 27/10/2021 Spot Bond					0.00000	100.12697				0.00	0	
Total ASN652 SPOT										0.00	0	
Total For ASN652										0.00	0	
ASN65 On 29/10/2021 Spot Bond					0.00000	101.12862				0.00	0	
Total ASN656 SPOT										0.00	0	
Total For ASN656										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.27000	105.93236	5.27000	105.87249				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.48834	9.30000	103.38614				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	102.23330				0.00	0	250,000,0€
Total BAW22 SPOT										0.00	0	250,000,0€
Total For BAW22										0.00	0	250,000,0€
BAW28 On 06/06/2022 Spot Bond					0.00000	101.23811				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.11978				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.95910				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.52074				0.00	0	
Total BAW31 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 BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.29500	101.69826	6.29500	101.62940				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.15832				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	101.17563				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.86447				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.20088				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.84179				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.44500	8.44500	8.44500	105.27108				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.75500	10.75500	10.75500	109.33545				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.76829				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	98.62683				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.74044				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.74060				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	100.75157				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.09523				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.86685				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.85358				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.89192				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.86632				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.89129				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.84105				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.89113				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.84183				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.89141				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA88 On 31/03/2024 Spot Bond					0.00000	100.86643				0.00	160,000,000	80,000,000
Total BAYA88 SPOT										0.00	160,000,000	80,000,000
Total For BAYA88										0.00	160,000,000	80,000,000
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.83286				0.00	0	0
Total BAYA89 SPOT										0.00	0	0
Total For BAYA89										0.00	0	0
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.86648				0.00	0	0
Total BAYA90 SPOT										0.00	0	0
Total For BAYA90										0.00	0	0
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.81685				0.00	0	0
Total BAYA91 SPOT										0.00	0	0
Total For BAYA91										0.00	0	0
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.01602				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.01602				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.04125				0.00	0	0
Total BAYB16 SPOT										0.00	0	0
Total For BAYB16										0.00	0	0
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB17 SPOT										0.00	0	0
Total For BAYB17										0.00	0	0
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.01671				0.00	0	0
Total BAYB18 SPOT										0.00	0	0
Total For BAYB18										0.00	0	0
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.28571				0.00	0	0
Total BAYB19 SPOT										0.00	0	0
Total For BAYB19										0.00	0	0
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.06674				0.00	0	0
Total BAYB20 SPOT										0.00	0	0
Total For BAYB20										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			7.70000	7.70000	7.70000	104.58859				0.00	0	0
Total BD0302 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 BD0302									0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.01644			0.00	0	
Total BDX211 SPOT									0.00	0	
Total For BDX211									0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.61550			0.00	0	
Total BDX31 SPOT									0.00	0	
Total For BDX31									0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.52650			0.00	0	
Total BDX32 SPOT									0.00	0	
Total For BDX32									0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.96365			0.00	0	
Total BDX33 SPOT									0.00	0	
Total For BDX33									0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.23500	109.73340	7.23500	109.64865			0.00	0	
Total BGL07 SPOT									0.00	0	
Total For BGL07									0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.28711			0.00	0	
Total BGL08 SPOT									0.00	0	
Total For BGL08									0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	101.76104			0.00	0	200,000,00
Total BGL12 SPOT									0.00	0	200,000,00
Total For BGL12									0.00	0	200,000,00
BGL13 On 20/08/2021 Spot Bond			6.24500	99.82920	6.24500	105.61701			0.00	0	
Total BGL13 SPOT									0.00	0	
Total For BGL13									0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	100.71941			0.00	0	
Total BGL14 SPOT									0.00	0	
Total For BGL14									0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.36157			0.00	280,000,000	140,000,00
Total BGL15 SPOT									0.00	280,000,000	140,000,00
Total For BGL15									0.00	280,000,000	140,000,00
BGL16 On 25/05/2022 Spot Bond					0.00000	101.51606			0.00	0	
Total BGL16 SPOT									0.00	0	
Total For BGL16									0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.84670			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.97766				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.85693				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.53037				0.00	1,040,000,000	520,000,00
Total BGT01 SPOT										0.00	1,040,000,000	520,000,00
Total For BGT01										0.00	1,040,000,000	520,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	101.09535				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	99.97257				0.00	0	80,000,00
Total BID09 SPOT										0.00	0	80,000,00
Total For BID09										0.00	0	80,000,00
BID10 On 15/11/2023 Spot Bond					0.00000	100.25238				0.00	0	45,000,00
Total BID10 SPOT										0.00	0	45,000,00
Total For BID10										0.00	0	45,000,00
BID11 On 15/11/2023 Spot Bond			5.98500	109.79977	5.98500	109.72941				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.84809				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.98059				0.00	0	300,000,00
Total BID13 SPOT										0.00	0	300,000,00
Total For BID13										0.00	0	300,000,00
BID14 On 28/10/2022 Spot Bond					0.00000	99.99303				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.18511				0.00	0	199,664,30
Total BID15 SPOT										0.00	0	199,664,30
Total For BID15										0.00	0	199,664,30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.12559				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.44870				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.75000				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.06200				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	66.65000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 11/08/2021 Spot Bond					0.00000	99.93657				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	56.96100				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	100.85693				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.20348				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	101.07814				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.81052				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	99.98363				0.00	0	
Total BPPF21 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 BPPF21										0.00	0	
BPPF2: On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.33114				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.01476				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2021 Spot Bond					0.00000	100.34517				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.37094				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2021 Spot Bond					0.00000	100.00958				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.01145				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.01308				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	99.93842				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	100.60460				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	98.60809				0.00	160,000,000	80,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CBL29 SPOT										0.00	160,000,000	80,000,000
Total For CBL29										0.00	160,000,000	80,000,000
CCT01 On 23/06/2023 Spot Bond			7.19500	110.87166	7.19500	110.78604				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.42500	112.39904	7.42500	112.30953				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.19500	113.55040	8.19500	113.45131				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.46500	103.79610	9.46500	102.33837				0.00	0	568,421,0€
Total CCT04 SPOT										0.00	0	568,421,0€
Total For CCT04										0.00	0	568,421,0€
CGR42 On 03/08/2023 Spot Bond					0.00000	100.03677				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	99.92077				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.13758				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.47372				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.57848				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.30737				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.32600				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN193 On 29/08/2021 Spot Bond			3.14000	165.22717	3.14000	165.07039				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.06000	2.06000	2.06000	164.64596				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	112.02079	4.77000	109.82700				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	103.07100				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.41334				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.01500	112.38702	7.01500	112.30282				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	
CLN365 On 20/03/2024 Spot Bond			8.70700	114.81221	8.70700	119.54700				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	99.99982				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.18885				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	106.00802				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	103.12121	10.98000	103.00146				0.00	0	
Total CLN379 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 CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	115.10800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	120.02769	6.50000	117.14700				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	105.57200				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	100.73840				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	99.84808				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	99.84943				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45 On 31/01/2022 Spot Bond			2.06000	172.15065	2.06000	172.09370				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.23000	139.14535	5.23000	139.05237				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.67000	137.15532	5.67000	137.05728				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45 On 20/12/2021 Spot Bond					0.00000	102.19900				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN45 On 17/11/2021 Spot Bond					0.00000	101.32198				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN45 On 29/11/2021 Spot Bond					0.00000	101.22752				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.27147				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.44500	106.14339	6.44500	106.07023				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN468 On 14/03/2022 Spot Bond					0.00000	101.15094				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	100.75884				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN472 On 28/03/2022 Spot Bond					0.00000	100.92859				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN477 On 19/11/2022 Spot Bond					0.00000	101.46935				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	80.27700	100.00000	79.60803				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	101.28260				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			5.94000	102.92059	5.94000	102.85484				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.24500	102.99790	6.24500	102.92908				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN49(On 28/03/2022 Spot Bond					0.00000	100.92336				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49(On 20/06/2022 Spot Bond					0.00000	100.86229				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49(On 29/08/2022 Spot Bond					0.00000	101.13720				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49(On 04/09/2024 Spot Bond			6.64500	113.70751	6.64500	113.62674				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49(On 04/09/2024 Spot Bond					0.00000	103.07792				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50(On 11/10/2022 Spot Bond					0.00000	100.42559				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	100.44919				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	99.85875				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50(On 24/10/2022 Spot Bond					0.00000	100.76623				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50(On 20/12/2022 Spot Bond					0.00000	101.07082				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51(On 11/10/2022 Spot Bond					0.00000	100.86513				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	95.04287				0.00	0	
Total CLN511 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 CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	103.98652	9.96000	103.87670				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	102.75950	10.01000	102.64986				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	101.25682				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	101.05594	9.60000	101.90342				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.83875				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	101.09126				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	103.83581	9.20000	103.73434				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	100.94542				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.58457				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.58674				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	102.03914				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	101.32083				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN53 On 12/03/2023 Spot Bond					0.00000	100.83875				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53 On 20/06/2023 Spot Bond					0.00000	100.80101				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	100.30504				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			8.92500	105.27975	8.92500	105.17988				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	99.17559				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	100.17457				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.34646				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	143.18300				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	101.07317				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.45854				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.39500	111.25742	8.39500	111.15636				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN547 On 29/03/2025 Spot Bond			8.44500	108.64393	8.44500	108.54630				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			8.53500	108.15658	8.53500	108.05836				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	314.30133				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN555 On 15/11/2023 Spot Bond					0.00000	99.84368				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	99.91305				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.19060				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.38292				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	117.40100				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	99.92416				0.00	0	
Total CLN56 SPOT										0.00	0	
Total For CLN56										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	102.30865	10.19000	102.24120				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.39500	108.66671	8.39500	108.56961				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	99.94065				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	101.11212				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.95316				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.01733				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	99.92891				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			8.62500	107.15673	8.62500	107.05842				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	99.90818				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	99.92850				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.83023				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.87592				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.29268				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.59236				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	99.94170				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	101.00915				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	100.94567				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.26608				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.98176				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.24094				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.91914				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.76649				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.77872				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.80529				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN59 On 05/12/2026 Spot Bond					0.00000	102.63982				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			3.65000	143.31663	3.65000	115.40955				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	101.17039				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59 On 27/06/2022 Spot Bond					0.00000	100.59617				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	101.17039				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.81734				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59 On 02/04/2026 Spot Bond					0.00000	100.55914				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59 On 10/12/2024 Spot Bond					0.00000	100.83834				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.77872				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.77872				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	101.08400				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.02326				0.00	0	
Total CLN603 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 CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.01308				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	101.25915				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.00977				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.30264				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.15015				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	102.57117	9.32000	102.46911				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	100.21057				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.81253				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.94681				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	101.10976				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	101.00917				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.58739				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	98.39000				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.29684				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.36635				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.98174				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.13392				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.13350				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.22031				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	95.76600				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.17754				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.25500	104.15131	6.25500	104.08160				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN626 On 19/08/2025 Spot Bond					0.00000	101.42207				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	89.36200				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			11.74000	63.24147	11.74000	83.75933				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	101.20613				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.09500	105.84876	9.09500	105.74478				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.41560				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	101.20246				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.57287				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	99.94290				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	103.43474				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.14368				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.40912				0.00	0	
Total CLN637 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 CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	101.48303				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	101.22384				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN639 On 19/08/2025 Spot Bond					0.00000	101.53863				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.26757				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.14999				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.76402				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.12694				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.76535				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.40912				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.03637				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.40912				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	101.12832				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.40912				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	102.41900				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.89467				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.52816				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.43415				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	99.43900				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	99.67500				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	114.60000				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	137.15200				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.46099				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	

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 02/04/2026 Spot Bond					0.00000	100.66829				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.69400				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	104.98717				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.55020				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.17072				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	101.56021				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	100.89708				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.26184	143.64419	4.26184	116.66977				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.26184	143.64419	4.26184	116.67053				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.59258				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	101.67889				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.73827				0.00	0	
Total CLN679 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 CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	101.48074				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	101.62063				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.87318				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.70582				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.72584				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	101.64321				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	100.86325				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	100.86304				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	100.75703				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2022 Spot Bond					0.00000	100.57602				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.75712				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	101.70920				0.00	0	

Contract 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 31/01/2024 Spot Bond			11.19500	11.19500	11.19500	11.19500				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	87.82394				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.26599				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.27182				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.93973				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	99.93650				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	86.62130				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	82.76556				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	101.84445				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	88.40395				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	89.76976				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN707 On 19/08/2025 Spot Bond					0.00000	101.72204				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.85465				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.73937				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	80.51873				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	80.76652				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.77845				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	101.15310				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.74437				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.74437				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.74437				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	79.53900				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.77073				0.00	0	
Total CLN719 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 CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	78.51773				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	78.84595				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.90067				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	79.56934				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.68311				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.68311				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.69561				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.69561				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.69561				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.69561				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.11834				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	83.17904				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	83.83193				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.78599				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	101.51807				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN735 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	92.88897				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.81978				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.85723				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	107.14400				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	91.46861				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.38753				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.74846				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN743 On 31/01/2030 Spot Bond					0.00000	100.06067				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.07586				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.07242				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	101.29630				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2021 Spot Bond					0.00000	100.75708				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.07349				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.75820				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.53133				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN754 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.11854				0.00	0	
Total CLN754 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 CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.44251				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.64488				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.62562				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.39132				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.33690				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.08832				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	91.14482				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.70000	104.67499	7.70000	104.58859				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF1 On 17/08/2021 Spot Bond					0.00000	101.30542				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.84500	109.43572	7.84500	109.34373				0.00	0	13,000,000,00
Total COJ05 SPOT										0.00	0	13,000,000,00
Total For COJ05										0.00	0	13,000,000,00
COJ08 On 22/06/2026 Spot Bond			9.67000	108.30791	9.67000	108.19619				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.36500	111.44776	6.36500	111.37146				0.00	0	50,290,000,00
Total COJG01 SPOT										0.00	0	50,290,000,00
Total For COJG01										0.00	0	50,290,000,00
COT01 On 03/04/2023 Spot Bond			7.08000	106.29968	7.08000	106.21887				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			11.45500	97.83429	11.45500	97.71526				0.00	0	100,000,00
Total COT02 SPOT										0.00	0	100,000,00
Total For COT02										0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			10.04500	98.84034	10.04500	98.73452				0.00	0	75,000,000,00
Total COT03 SPOT										0.00	0	75,000,000,00
Total For COT03										0.00	0	75,000,000,00
CPV01 On 30/06/2029 Spot Bond			9.44500	9.44500	9.44500	106.61948				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	99.91077				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.75706				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.67028				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DENG8 On 28/09/2023 Spot Bond					0.00000	101.39939				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	101.30882				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.13031				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.92320				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.73072				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.64675				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.93935				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.73478				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.12479				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.83849				0.00	0	22,578,9€
Total DSY02 SPOT										0.00	0	22,578,9€
Total For DSY02										0.00	0	22,578,9€
DSY03 On 21/11/2024 Spot Bond			8.79500	8.79500	8.79500	106.83087				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.60911				0.00	0	150,000,0€
Total DSY04 SPOT										0.00	0	150,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For DSY04									0.00	0	150,000,00
DSY05 On 21/08/2023 Spot Bond					0.00000	101.21745			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.56500	109.49920	6.56500	109.42107		10,110,100,000,000.00	1,540,000,000	1,540,000,00	
Total DV23 SPOT								10,110,100,000,000.00	1,540,000,000	1,540,000,00	
Total For DV23								10,110,100,000,000.00	1,540,000,000	1,540,000,00	
DV23/R On 27/02/2023 Spot Bond			100.00000	40.10974	100.00000	39.75193		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	40.10974	100.00000	39.75193		0.00	0	0	
Total DV23/R2023 SPOT								0.00	0	0	
Total For DV23/R2023								0.00	0	0	
DV24 On 18/02/2024 Spot Bond			6.11500	108.02891	6.11500	112.79236		0.00	0	0	
Total DV24 SPOT								0.00	0	0	
Total For DV24								0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	99.79110	9.69000	104.51664		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	99.79110	9.69000	104.51664		0.00	0	0	
Total DV24/R2023 SPOT								0.00	0	0	
Total For DV24/R2023								0.00	0	0	
DV29 On 18/02/2029 Spot Bond			11.35000	93.57027	11.35000	98.48776		0.00	0	0	
Total DV29 SPOT								0.00	0	0	
Total For DV29								0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	99.78249	10.10000	104.70744		0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	99.78249	10.10000	104.70744		0.00	0	0	
Total DV29/R213 SPOT								0.00	0	0	
Total For DV29/R213								0.00	0	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	101.01278		0.00	0	0	
Total DVF21 SPOT								0.00	0	0	
Total For DVF21								0.00	0	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.40273		0.00	0	0	
Total DVF22 SPOT								0.00	0	0	
Total For DVF22								0.00	0	0	
DVF22t On 29/08/2022 Spot Bond					0.00000	100.57225		0.00	0	0	650,000,00
Total DVF22B SPOT								0.00	0	0	650,000,00
Total For DVF22B								0.00	0	0	650,000,00
DVF22c On 24/10/2022 Spot Bond					0.00000	100.32492		0.00	0	0	
Total DVF22C 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 DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.80578				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.22012				0.00	800,000,000	400,000,000
Total DVF25 SPOT										0.00	800,000,000	400,000,000
Total For DVF25										0.00	800,000,000	400,000,000
DVF26 On 02/04/2026 Spot Bond					0.00000	96.02593				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.99731				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.28577				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.39963				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.05522				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.48988				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.05825				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.49130				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.36466				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.65000	106.30387	5.65000	106.23951				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.55500	111.99868	6.55500	111.92019				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.08000	109.66146	5.08000	109.58991				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.02000	95.14765	5.02000	95.08618				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	135.03784	2.25000	134.99051				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.85000	146.41033	3.85000	146.33394				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.86200	132.53224	3.86200	132.46293				0.00	0	180,000,0€
Total EL29 SPOT										0.00	0	180,000,0€
Total For EL29										0.00	0	180,000,0€
EL30 On 29/07/2030 Spot Bond			3.90500	128.20070	3.90500	128.13305				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.72000	111.64746	4.72000	111.57856				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.99000	97.24496	4.99000	97.18244				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	135.03784	2.25000	134.99051				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	157.63605				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN002 On 07/06/2024 Spot Bond					0.00000	155.11553				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	119.86918				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	118.88851				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	117.21685				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	108.89737				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	110.18312				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	99.22871				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	105.47133				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	107.25016				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.11500	104.86673	9.11500	104.76517				0.00	0	18,100,000.00
Total EMM03 SPOT										0.00	0	18,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EMM03										0.00	0	18,100,000,00
EMM04 On 16/05/2028 Spot Bond			10.76500	10.76500	10.76500	97.56764				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.11500	11.11500	11.11500	101.83939				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			9.19500	104.69260	9.19500	103.16435				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.19500	9.19500	9.19500	104.16714				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.28500	11.28500	11.28500	77.01534				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.30000	10.30000	10.30000	102.65168				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.28500	11.28500	11.28500	96.51998				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.99328				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF01 On 07/09/2021 Spot Bond					0.00000	100.85681				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF01 On 07/09/2023 Spot Bond					0.00000	100.88135				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.80957				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.78817				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	99.94616				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.04139				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.12062				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	99.94492				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.78092				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.92975				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.95588				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.31692				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.90818				0.00	160,000,000	80,000,000
Total EQT005 SPOT										0.00	160,000,000	80,000,000
Total For EQT005										0.00	160,000,000	80,000,000
EQT006 On 30/10/2023 Spot Bond					0.00000	100.10673				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.67119				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERS3B1 On 17/05/2022 Spot Bond					0.00000	101.21131				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	101.15588				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	101.29994				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	101.16696				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.22235				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	101.13819				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.11156				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.27773				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.90500	106.06491	5.90500	105.99784				0.00	0	
Total ES23 SPOT										0.00	0	
Total For ES23										0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.42517	10.00000	100.31871				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.24500	101.27284	8.24500	101.18345			3,298,000,000,000.00	400,000,000	2,818,036,300	
Total ES26 SPOT									3,298,000,000,000.00	400,000,000	2,818,036,300	
Total For ES26									3,298,000,000,000.00	400,000,000	2,818,036,300	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.77266	7.85000	102.68621			0.00	0		
Total ES26/R186 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 ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.10500	79.31855	11.05000	79.52579		29,209,481,500,000.00	2,630,300,000.00	2,870,000,000	
Total ES33 SPOT								29,209,481,500,000.00	2,630,300,000.00	2,870,000,000	
Total For ES33								29,209,481,500,000.00	2,630,300,000.00	2,870,000,000	
ES33/R On 15/09/2033 Spot Bond			7.50000	103.00541	7.50000	102.92299		0.00	0		
Total ES33/R209 SPOT								0.00	0		
Total For ES33/R209								0.00	0		
ES42 On 25/04/2042 Spot Bond			11.68500	77.79369	11.58500	78.31571		0.00	0	2,492,637,800	
Total ES42 SPOT								0.00	0	2,492,637,800	
Total For ES42								0.00	0	2,492,637,800	
ES42/R On 25/04/2042 Spot Bond			8.50000	102.46347	8.50000	102.37030		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	100.87095		0.00	0		
Total EXX04 SPOT								0.00	0		
Total For EXX04								0.00	0		
EXX05 On 13/06/2024 Spot Bond					0.00000	99.97107		0.00	0		
Total EXX05 SPOT								0.00	0		
Total For EXX05								0.00	0		
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.75088		0.00	0		
Total FBJ22Z SPOT								0.00	0		
Total For FBJ22Z								0.00	0		
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.83775		0.00	0		
Total FIFB14 SPOT								0.00	0		
Total For FIFB14								0.00	0		
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.15727		0.00	0		
Total FIFB15 SPOT								0.00	0		
Total For FIFB15								0.00	0		
FIFB16 On 15/08/2022 Spot Bond					0.00000	99.86289		0.00	0		
Total FIFB16 SPOT								0.00	0		
Total For FIFB16								0.00	0		
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.85608		0.00	0		
Total FIFB17 SPOT								0.00	0		
Total For FIFB17								0.00	0		
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.12381		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.60126				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	101.04260				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	49,500,000,00
Total FIFG01 SPOT										0.00	0	49,500,000,00
Total For FIFG01										0.00	0	49,500,000,00
FIFG02 On 05/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	40,500,000,00
Total FIFG02 SPOT										0.00	0	40,500,000,00
Total For FIFG02										0.00	0	40,500,000,00
FRB17 On 08/01/2022 Spot Bond					0.00000	101.69624				0.00	0	100,000,00
Total FRB17 SPOT										0.00	0	100,000,00
Total For FRB17										0.00	0	100,000,00
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.36839				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.03143				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.66384				0.00	0	2,300,000,00
Total FRB23 SPOT										0.00	0	2,300,000,00
Total For FRB23										0.00	0	2,300,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	102.59533				0.00	0	850,000,00
Total FRB24 SPOT										0.00	0	850,000,00
Total For FRB24										0.00	0	850,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.19499				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB26 On 03/06/2024 Spot Bond					0.00000	101.15251				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.89500	106.85054	8.89500	106.74896				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	105.00075				0.00	0	155,868,10
Total FRB28 SPOT										0.00	0	155,868,10
Total For FRB28										0.00	0	155,868,10
FRB29 On 19/04/2026 Spot Bond					0.00000	101.66071				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.11000	102.67136	8.11000	102.58220				0.00	0	400,000,00
Total FRB30 SPOT										0.00	0	400,000,00
Total For FRB30										0.00	0	400,000,00
FRBI22 On 31/01/2022 Spot Bond			1.12000	172.91797	1.12000	172.87831				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.85800	318.64014	1.85800	318.54152				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.51500	2.51500	2.51500	152.14095				0.00	0	800,000,00
Total FRBI25 SPOT										0.00	0	800,000,00
Total For FRBI25										0.00	0	800,000,00
FRBI28 On 31/03/2028 Spot Bond			3.70000	200.93191	3.70000	200.82985				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.02000	4.02000	4.02000	107.22545				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.92000	4.92000	4.92000	215.13404				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.25000	92.07263	5.25000	92.01060				0.00	0	
Total FRBI46 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 FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.26500	91.46815	5.26500	91.40667				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			6.18482	6.18482	6.18482	82.33805				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			6.24467	6.24467	6.24467	81.60352				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.83000	3.83000	3.83000	145.62982				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	97.14262				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC20 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC22 On 31/01/2022 Spot Bond			2.17000	172.06131	2.17000	172.00235				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23 On 31/01/2022 Spot Bond			3.03000	171.36594	3.03000	171.29149				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25 On 13/02/2022 Spot Bond					0.00000	101.65195				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25 On 14/03/2022 Spot Bond					0.00000	100.83872				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC252 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	
FRC255 On 17/07/2027 Spot Bond					0.00000	101.98500				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC256 On 06/08/2023 Spot Bond					0.00000	101.57854				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC267 On 30/01/2023 Spot Bond					0.00000	100.11349				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	100.17823				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC272 On 21/11/2022 Spot Bond					0.00000	101.15426				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279 On 20/12/2023 Spot Bond					0.00000	100.81972				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	113.59407				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	101.79668				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.76270				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	111.55884				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28(O)n 20/12/2022 Spot Bond					0.00000	100.71589				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(O)n 20/06/2022 Spot Bond					0.00000	101.70147				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(O)n 14/05/2024 Spot Bond					0.00000	101.31288				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(O)n 14/05/2024 Spot Bond					0.00000	101.33586				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(O)n 20/06/2024 Spot Bond					0.00000	100.94462				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(O)n 25/04/2023 Spot Bond					0.00000	101.95770				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(O)n 11/11/2024 Spot Bond					0.00000	103.86988				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(O)n 31/05/2024 Spot Bond					0.00000	101.27414				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(O)n 06/11/2023 Spot Bond					0.00000	99.99991				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(O)n 27/02/2023 Spot Bond					0.00000	101.00829				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(O)n 31/05/2024 Spot Bond					0.00000	102.81930				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(O)n 20/06/2024 Spot Bond					0.00000	100.70084				0.00	0	
Total FRC309 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 FRC309										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	100.80462				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31 On 20/06/2024 Spot Bond					0.00000	100.88216				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31 On 13/10/2026 Spot Bond					0.00000	99.80223				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31 On 15/09/2033 Spot Bond					0.00000	100.88383				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31 On 31/07/2034 Spot Bond					0.00000	100.11493				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	100.79462				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31 On 20/12/2026 Spot Bond					0.00000	100.88197				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32 On 20/12/2024 Spot Bond					0.00000	100.90209				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	100.81320				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.52111				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	101.79507				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.51872				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	101.04860				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	99.99996				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.32975				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.67355				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	102.23405				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	102.65052				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.40966				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.65974				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.04188				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 17/08/2021 Spot Bond					0.00000	101.09384				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	100.73203				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34 On 15/10/2022 Spot Bond					0.00000	100.35355				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	100.94674				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	101.01596				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.12953				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.12292				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2022 Spot Bond					0.00000	100.11179				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	101.14626				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	100.51408				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.12481				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2021 Spot Bond					0.00000	100.59452				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.12500				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.12202				0.00	0	
Total FRC356 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 FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.12354				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 31/01/2022 Spot Bond					0.00000	100.08988				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	101.84558				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.11902				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.11752				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.57123				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	99.90146				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	101.34016				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	101.41170				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	101.18340				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 26/08/2021 Spot Bond					0.00000	100.94422				0.00	0	
Total FRC367 SPOT										0.00	0	
Total For FRC367										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	101.04909				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 26/08/2021 Spot Bond					0.00000	100.70775				0.00	0	
Total FRC369 SPOT										0.00	0	
Total For FRC369										0.00	0	
FRC369 On 20/06/2026 Spot Bond					0.00000	102.03801				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	102.04406				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.19876				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.19787				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	101.27848				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	100.24042				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.81000	2.81000	2.81000	171.47278				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.75000	2.75000	2.75000	171.52228				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.73000	2.73000	2.73000	171.53879				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.48000	102.27751	4.48000	102.21728				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRI38 On 31/01/2038 Spot Bond			4.87000	109.27511	4.87000	109.20624				0.00	0	500,000,00
Total FRI38 SPOT										0.00	0	500,000,00
Total For FRI38										0.00	0	500,000,00
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.31112				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.82238				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.39225				0.00	60,000,000	10,740,000,00
Total FRJ22 SPOT										0.00	60,000,000	10,740,000,00
Total For FRJ22										0.00	60,000,000	10,740,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.12698				0.00	0	10,000,00
Total FRJ23 SPOT										0.00	0	10,000,00
Total For FRJ23										0.00	0	10,000,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.91467				0.00	940,000,000	530,000,00
Total FRJ24 SPOT										0.00	940,000,000	530,000,00
Total For FRJ24										0.00	940,000,000	530,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.65566				0.00	6,450,000,000	6,650,000,00
Total FRJ25 SPOT										0.00	6,450,000,000	6,650,000,00
Total For FRJ25										0.00	6,450,000,000	6,650,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.97188				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.50115				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.64683				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.14532				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.65782				0.00	0	
Total FRJ31 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 FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.45300	4.45300	4.45300	96.66067				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.84000	4.84000	4.84000	109.63018				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.71958				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.19204				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.98000	107.73759	4.98000	107.66843				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.77000	218.41115	4.77000	218.27519				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.12000	105.81790	5.12000	105.74843				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.80000	4.80000	4.80000	217.64256				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.38000	147.89041	3.38000	147.82067				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	127.26613	3.70500	127.20169				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.92000	108.57301	4.92000	108.50402				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			4.92000	215.27152	4.92000	215.13404				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.97000	214.23703	4.97000	214.09912				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.91000	120.45979	2.91000	150.15008				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.00000	213.61923	5.00000	213.48102				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.12000	105.81790	5.12000	105.74843				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.39000	192.87386	4.39000	192.76163				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.87000	96.20562	5.87000	96.13481				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.28000	194.13328	4.28000	194.02261				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.34000	193.44516	4.34000	193.33363				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.51000	203.43841	5.51000	203.29576				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.82000	96.81279	5.82000	96.74206				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.12000	5.12000	5.12000	105.74843				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS136 On 31/01/2038 Spot Bond			5.10000	106.08962	5.10000	106.02019				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.15000	195.63386	4.15000	195.52506				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.28000	207.95548	5.28000	207.81474				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.28000	194.13328	4.28000	194.02261				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.28000	194.13328	4.28000	194.02261				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS144 On 31/03/2028 Spot Bond			3.68100	201.15920	3.68100	201.05744				0.00	0	
Total FRS144 SPOT										0.00	0	
Total For FRS144										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.68000	146.42961	3.68000	146.35587				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.87000	172.30519	1.87000	172.25171				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.63000	190.15846	4.63000	190.04295				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.67000	189.71017	4.67000	189.59412				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.65000	146.57492	3.65000	146.50158				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.14500	195.69184	4.14500	195.58311				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.14500	195.69184	4.14500	195.58311				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS152										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.68000	4.68000	4.68000	189.48211				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS16: On 06/06/2025 Spot Bond					0.00000	16.43298				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS17: On 01/08/2022 Spot Bond					0.00000	5.82227				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17: On 16/10/2022 Spot Bond					0.00000	100.31574				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	100.34700				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17: On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18: On 18/09/2023 Spot Bond					0.00000	100.77207				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18: On 27/09/2025 Spot Bond					0.00000	100.66260				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 04/10/2021 Spot Bond					0.00000	171.73374				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	192.66972				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	145.89029				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	175.62599				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	29.87352				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.01241				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.01441				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	101.34147				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	101.11611				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	100.36520				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.17709				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.63195				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 06/07/2022 Spot Bond					0.00000	100.89040				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS225 On 21/12/2027 Spot Bond					0.00000	100.73203				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS227 On 31/07/2022 Spot Bond					0.00000	100.18730				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS230 On 14/08/2027 Spot Bond					0.00000	101.37240				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS231										0.00	0	
FRS23: 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	
FRS23: 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	
FRS23: 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	
FRS23: On 31/03/2032 Spot Bond					0.00000	102.32808				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23: 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	
FRS23: On 13/10/2023 Spot Bond					0.00000	111.14042				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS23: On 23/10/2025 Spot Bond					0.00000	114.66675				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24: On 31/03/2032 Spot Bond					0.00000	102.09414				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24: On 04/12/2022 Spot Bond					0.00000	101.69535				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24: On 12/12/2025 Spot Bond					0.00000	79.94542				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24: On 09/12/2023 Spot Bond					0.00000	101.47121				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	109.28468				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.48157				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	100.45758				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS247 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS250 On 31/01/2022 Spot Bond					0.00000	100.08988				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS251 On 31/01/2022 Spot Bond					0.00000	100.09007				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS252 On 22/02/2024 Spot Bond					0.00000	99.11072				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 31/01/2022 Spot Bond					0.00000	100.08950				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS254 On 02/03/2024 Spot Bond					0.00000	100.91024				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS257 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS258 On 23/01/2024 Spot Bond					0.00000	106.60423				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS259 On 24/03/2022 Spot Bond					0.00000	101.37323				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	101.00307				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS261 On 28/02/2031 Spot Bond					0.00000	101.31513				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS262 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS263 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS264 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS265 On 26/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS265 SPOT										0.00	0	
Total For FRS265										0.00	0	
FRS266 On 31/03/2032 Spot Bond					0.00000	100.67938				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	106.66623				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	100.68445				0.00	0	
Total FRS268 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 FRS268									0.00	0	
FRS268 On 26/09/2022 Spot Bond					0.00000	100.00000			0.00	0	
Total FRS269 SPOT									0.00	0	
Total For FRS269									0.00	0	
FRS270 On 05/07/2022 Spot Bond					0.00000	104.49515			0.00	0	
Total FRS270 SPOT									0.00	0	
Total For FRS270									0.00	0	
FRS271 On 14/07/2022 Spot Bond					0.00000	100.77956			0.00	0	
Total FRS271 SPOT									0.00	0	
Total For FRS271									0.00	0	
FRS272 On 21/07/2022 Spot Bond					0.00000	99.83633			0.00	0	
Total FRS272 SPOT									0.00	0	
Total For FRS272									0.00	0	
FRS273 On 31/03/2032 Spot Bond					0.00000	100.26793			0.00	0	
Total FRS273 SPOT									0.00	0	
Total For FRS273									0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.95000	1.95000	1.95000	317.90005			0.00	0	
Total FRS36 SPOT									0.00	0	
Total For FRS36									0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.69000	319.81028	1.69000	319.71714			0.00	0	
Total FRS37 SPOT									0.00	0	
Total For FRS37									0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.69000	1.69000	1.69000	319.71714			0.00	0	
Total FRS43 SPOT									0.00	0	
Total For FRS43									0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.11000	172.92617	1.11000	172.88669			0.00	0	
Total FRS46 SPOT									0.00	0	
Total For FRS46									0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.11000	172.92617	1.11000	172.88669			0.00	0	
Total FRS51 SPOT									0.00	0	
Total For FRS51									0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.02777			0.00	0	
Total FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.82000	101.28403	4.82000	101.22072			0.00	0	

Contract 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			4.29000	72.39020	4.29000	110.85158				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.80000	2.80000	2.80000	150.70144				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.08000	3.08000	3.08000	149.30262				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.75000	2.75000	2.75000	312.39006				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.02500	5.02500	5.02500	107.40267				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.20500	115.27182	6.20500	115.19486				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.49500	111.59657	6.49500	111.51907				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.03500	113.86712	7.03500	113.78111				0.00	0	16,434,30
Total FRX26 SPOT										0.00	0	16,434,30
Total For FRX26										0.00	0	16,434,30
FRX27 On 07/03/2027 Spot Bond			7.16500	118.01485	7.16500	117.92458				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.70500	113.22847	7.70500	113.13546				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.40000	108.32785	8.40000	108.23101				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX31 On 21/02/2031 Spot Bond			8.67500	109.73216	8.67500	109.62924				0.00	0	200,000,00
Total FRX31 SPOT										0.00	0	200,000,00
Total For FRX31										0.00	0	200,000,00
FRX32 On 31/03/2032 Spot Bond			8.96500	114.29334	8.96500	114.18385				0.00	0	26,900,00
Total FRX32 SPOT										0.00	0	26,900,00
Total For FRX32										0.00	0	26,900,00
FRX45 On 14/04/2045 Spot Bond			10.40000	81.57131	10.40000	81.48097				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.94178				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.34773				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.08909				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.03575				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.07199				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.08266				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.61624				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.86997				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.04579				0.00	0	
Total GH5A11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.09108				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.04345				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.09355				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.53055				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.62000	113.41064	3.62000	113.35400				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.05469				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.87551				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.44430				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.09500	111.35377	6.09500	111.28072				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.23892				0.00	0	95,000,00
Total GRT19 SPOT										0.00	0	95,000,00
Total For GRT19										0.00	0	95,000,00
GRT20 On 03/04/2024 Spot Bond					0.00000	101.23307				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.84500	105.58976	8.84500	105.48994				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.34528				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.27475				0.00	0	245,000,0€
Total GRT23 SPOT										0.00	0	245,000,0€
Total For GRT23										0.00	0	245,000,0€
GRT24 On 09/03/2023 Spot Bond					0.00000	99.90159				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.15464				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.69531				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.41753				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.75914				0.00	0	100,000,0€
Total GRT28 SPOT										0.00	0	100,000,0€
Total For GRT28										0.00	0	100,000,0€
GRT29 On 10/12/2023 Spot Bond					0.00000	100.46274				0.00	0	100,000,0€
Total GRT29 SPOT										0.00	0	100,000,0€
Total For GRT29										0.00	0	100,000,0€
GRT30 On 10/12/2025 Spot Bond					0.00000	99.29755				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.98675				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.71518				0.00	0	50,000,0€
Total GRT32 SPOT										0.00	0	50,000,0€
Total For GRT32										0.00	0	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
GRT33 On 18/04/2026 Spot Bond					0.00000	97.65625				0.00	0	35,912,30
Total GRT33 SPOT										0.00	0	35,912,30
Total For GRT33										0.00	0	35,912,30
GRT34 On 18/04/2029 Spot Bond					0.00000	97.83420				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.03630				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.54886				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.05888				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.07269				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.46965				0.00	1,600,000,000	800,000,00
Total GRT41 SPOT										0.00	1,600,000,000	800,000,00
Total For GRT41										0.00	1,600,000,000	800,000,00
GRT42 On 20/11/2026 Spot Bond					0.00000	101.14024				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.76174				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.22133				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.23920				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.68766				0.00	0	
Total H10T1 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 H10T1									0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.83336			0.00	0	
Total H10T2 SPOT									0.00	0	
Total For H10T2									0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.30546			0.00	0	
Total H10T3 SPOT									0.00	0	
Total For H10T3									0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.33089			0.00	0	
Total H10T4 SPOT									0.00	0	
Total For H10T4									0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.49728			0.00	0	
Total H12T1 SPOT									0.00	0	
Total For H12T1									0.00	0	
H12T2 On 12/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		080,000,000,000,000.00	20,800,000,000	10,400,000,00	
Total H12T2 SPOT								0,000,000,000,000.00	20,800,000,000	10,400,000,00	
Total For H12T2								0,000,000,000,000.00	20,800,000,000	10,400,000,00	
H12T3 On 19/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		860,000,000,000,000.00	18,600,000,000	9,300,000,00	
Total H12T3 SPOT								0,000,000,000,000.00	18,600,000,000	9,300,000,00	
Total For H12T3								0,000,000,000,000.00	18,600,000,000	9,300,000,00	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.91774			0.00	0	
Total HC5T5 SPOT									0.00	0	
Total For HC5T5									0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.01783			0.00	0	
Total HILB08 SPOT									0.00	0	
Total For HILB08									0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.06038			0.00	0	
Total HILB09 SPOT									0.00	0	
Total For HILB09									0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.50095			0.00	0	
Total HILB10 SPOT									0.00	0	
Total For HILB10									0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.02754			0.00	0	
Total HILB11 SPOT									0.00	0	
Total For HILB11									0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.90056			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.89272				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.58609				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.55079				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.54078				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.29000	315.65588	2.29000	315.54344				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.64000	2.64000	2.64000	320.83567				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.78000	108.11674	9.78000	108.00273			978,000,000,000.00	100,000,000	100,000,00	
Total HWAY30 SPOT									978,000,000,000.00	100,000,000	100,000,00	
Total For HWAY30									978,000,000,000.00	100,000,000	100,000,00	
HWAY3 On 28/02/2033 Spot Bond			4.81000	78.50050	4.81000	101.90356			0.00	0		
Total HWAY33 SPOT									0.00	0		
Total For HWAY33									0.00	0		
HWAY3 On 31/07/2034 Spot Bond			11.12000	87.55919	11.12000	87.45625			103,749,600,000,000.00	9,330,000,000	17,930,000,00	
Total HWAY34 SPOT									13,749,600,000,000.00	9,330,000,000	17,930,000,00	
Total For HWAY34									13,749,600,000,000.00	9,330,000,000	17,930,000,00	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.45854	100.00000	9.37554			0.00	0		
Total HWAY34/R208 SPOT									0.00	0		
Total For HWAY34/R208									0.00	0		
HWAY3 On 31/07/2035 Spot Bond			11.15000	86.94613	11.15000	86.84364			0.00	0	5,220,000,00	
Total HWAY35 SPOT									0.00	0	5,220,000,00	
Total For HWAY35									0.00	0	5,220,000,00	

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 31/07/2035 Spot Bond			100.00000	9.45718	100.00000	9.37419				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	100.52287				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	100.27688				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.99634				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.23000	153.65006	2.23000	153.59653				337,250,482,000,000.00	151,233,400,000	406,179,864,800.00
Total I2025 SPOT										337,250,482,000,000.00	151,233,400,000	406,179,864,800.00
Total For I2025										337,250,482,000,000.00	151,233,400,000	406,179,864,800.00
I2029 On 31/03/2029 Spot Bond			3.13000	114.11670	3.15000	113.90671				50,592,068,000,000.00	16,163,600,000	226,486,645,800.00
Total I2029 SPOT										50,592,068,000,000.00	16,163,600,000	226,486,645,800.00
Total For I2029										50,592,068,000,000.00	16,163,600,000	226,486,645,800.00
I2033 On 28/02/2033 Spot Bond			3.95000	107.81401	3.98000	107.43406				76,174,017,530,000.00	19,284,561,400	210,333,443,600.00
Total I2033 SPOT										76,174,017,530,000.00	19,284,561,400	210,333,443,600.00
Total For I2033										76,174,017,530,000.00	19,284,561,400	210,333,443,600.00
I2038 On 31/01/2038 Spot Bond			4.20000	119.22412	4.22000	118.84527				215,910,660,000,000.00	51,407,300,000	398,962,285,100.00
Total I2038 SPOT										215,910,660,000,000.00	51,407,300,000	398,962,285,100.00
Total For I2038										215,910,660,000,000.00	51,407,300,000	398,962,285,100.00
I2046 On 31/03/2046 Spot Bond			4.25500	108.32491	4.25000	108.35424				45,252,350,500,000.00	10,635,100,000	378,564,496,300.00
Total I2046 SPOT										45,252,350,500,000.00	10,635,100,000	378,564,496,300.00
Total For I2046										45,252,350,500,000.00	10,635,100,000	378,564,496,300.00
I2050 On 31/12/2050 Spot Bond			4.25000	109.87036	4.26500	109.50134				76,789,000,000,000.00	18,068,000,000	383,933,103,100.00
Total I2050 SPOT										76,789,000,000,000.00	18,068,000,000	383,933,103,100.00
Total For I2050										76,789,000,000,000.00	18,068,000,000	383,933,103,100.00
IBL101 On 24/05/2022 Spot Bond			5.96000	5.96000	5.96000	104.20447				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.57769				0.00	0	
Total IBL102 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.41000	314.83318	2.41000	314.71697				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.19231				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.08694				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	101.13322				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.09397				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	99.86961				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.36121				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.00611				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.35088				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.91637				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.71954				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.40139				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.10965				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	101.03893				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.93665				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.86835				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	101.04535				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	101.03999				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.71341				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.51271				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.91785				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.95772				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	101.47082				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL154 On 19/11/2025 Spot Bond					0.00000	101.03118				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.22890				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.20145				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.20789				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	99.94370				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.00107				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.37256				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.33012				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.34162				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL166 On 12/08/2021 Spot Bond					0.00000	99.92012				0.00	0	
Total IBL166 SPOT										0.00	0	
Total For IBL166										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.07098				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.10937				0.00	0	
Total IBL168 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 IBL168									0.00	0	
IBL169 On 19/08/2021 Spot Bond					0.00000	101.03144			0.00	0	
Total IBL169 SPOT									0.00	0	
Total For IBL169									0.00	0	
IBL171 On 25/08/2021 Spot Bond					0.00000	100.98613			0.00	0	
Total IBL171 SPOT									0.00	0	
Total For IBL171									0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.24966			0.00	0	
Total IBL177 SPOT									0.00	0	
Total For IBL177									0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.25816			0.00	0	
Total IBL178 SPOT									0.00	0	
Total For IBL178									0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.19000	1.19000	1.19000	172.81963			0.00	0	
Total IBL36 SPOT									0.00	0	
Total For IBL36									0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.60500	108.15028	6.60500	113.19003			0.00	0	
Total IBL60 SPOT									0.00	0	
Total For IBL60									0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.46000	172.63964	1.46000	172.59369			0.00	0	350,000,00
Total IBL67 SPOT									0.00	0	350,000,00
Total For IBL67									0.00	0	350,000,00
IBL78 On 25/11/2022 Spot Bond			5.03500	108.25820	5.03500	108.19970			0.00	0	
Total IBL78 SPOT									0.00	0	
Total For IBL78									0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.91151			0.00	0	
Total IBL95 SPOT									0.00	0	
Total For IBL95									0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.92141			0.00	0	
Total IBL98 SPOT									0.00	0	
Total For IBL98									0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.09500	106.12897	8.09500	106.03747			0.00	0	
Total IDCG06 SPOT									0.00	0	
Total For IDCG06									0.00	0	
IDCG06 On 13/05/2030 Spot Bond			9.66500	112.06363	9.66500	112.28432			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.90579				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.81500	110.20786	8.81500	110.10401				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2023 Spot Bond					0.00000	99.27641				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.17674				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.15979				0.00	0	925,000,0€
Total IDCG15 SPOT										0.00	0	925,000,0€
Total For IDCG15										0.00	0	925,000,0€
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.82055				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	99.94497				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.73758				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.36539				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.68534				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.23582				0.00	0	50,000,0€
Total IDCG22 SPOT										0.00	0	50,000,0€
Total For IDCG22										0.00	0	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
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.22298				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.77570				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.54500	104.84223	7.54500	104.75739				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	100.61279				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.33386				0.00	0	388,622,20
Total INLV01 SPOT										0.00	0	388,622,20
Total For INLV01										0.00	0	388,622,20
INLV05 On 22/03/2023 Spot Bond					0.00000	104.22131				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	102.97720				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	101.01082				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	102.01116				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.28463				0.00	0	1,800,000,00
Total INLV09 SPOT										0.00	0	1,800,000,00
Total For INLV09										0.00	0	1,800,000,00
IPF16 On 17/12/2021 Spot Bond					0.00000	100.77848				0.00	0	
Total IPF16 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.67974				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.69197				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.52648				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.05906				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.01352				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.33398				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	99.94496				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	99.94367				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.62134				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.08206				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.55778				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.80256				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC34 On 10/08/2021 Spot Bond					0.00000	101.89365				0.00	0	
Total IPFC34 SPOT										0.00	0	
Total For IPFC34										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.70402				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.06321	2.75000	100.03346				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.04000	185.62062	5.04000	185.49975				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.75390				0.00	0	21,947,40
Total IV035 SPOT										0.00	0	21,947,40
Total For IV035										0.00	0	21,947,40
IV038 On 23/09/2021 Spot Bond					0.00000	100.96956				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.61000	3.61000	3.61000	170.81536				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	101.31497				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.97500	104.83967	7.97500	104.74911				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.43229				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.98000	7.98000	7.98000	103.82127				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV044 On 31/01/2022 Spot Bond					0.00000	100.08657				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.06500	172.14659	2.06500	172.08954				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	103.07648				0.00	0	3,730,000,00
Total IV046 SPOT										0.00	0	3,730,000,00
Total For IV046										0.00	0	3,730,000,00
IV050 On 26/06/2024 Spot Bond					0.00000	103.57897				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.94000	186.71582	4.94000	186.59624				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.46000	103.24382	6.46000	103.17227				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.87470				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	99.83046				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	99.87528				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.23560				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	101.11883				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	100.03156				0.00	0	
Total IVC140 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 IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.96465				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.38262				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.44011				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.66949				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.06628				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.04165				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.07014				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	101.05101				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.79216				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.67217				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.92226				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.67842				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.46729				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	99.93603				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	99.91645				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.83872				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.69149				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.99762	7.40000	100.91744			56,240,000,000.00	7,600,000,000	3,800,000,000	
Total IVC186 SPOT									56,240,000,000.00	7,600,000,000	3,800,000,000	
Total For IVC186									56,240,000,000.00	7,600,000,000	3,800,000,000	
IVC187 On 27/11/2021 Spot Bond					0.00000	101.12044			0.00	0	0	
Total IVC187 SPOT									0.00	0	0	
Total For IVC187									0.00	0	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	101.11251			0.00	0	0	
Total IVC188 SPOT									0.00	0	0	
Total For IVC188									0.00	0	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	101.27210			0.00	0	0	
Total IVC189 SPOT									0.00	0	0	
Total For IVC189									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
IVC190 On 15/12/2021 Spot Bond					0.00000	100.78774				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	100.19318	7.23000	100.11587			33,836,400,000,000.00	4,680,000,000	2,340,000,000	
Total IVC194 SPOT									13,836,400,000,000.00	4,680,000,000	2,340,000,000	
Total For IVC194									13,836,400,000,000.00	4,680,000,000	2,340,000,000	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.53552				0.00	0	
Total IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.24000	102.04841	7.24000	101.69499				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVZ053 On 05/08/2021 Spot Bond			4.00000	4.00000	4.00000	4.00000				0.00	0	
Total IVZ053 SPOT										0.00	0	
Total For IVZ053										0.00	0	
IVZ054 On 12/08/2021 Spot Bond			4.00000	4.00000	4.00000	99.90147				0.00	0	
Total IVZ054 SPOT										0.00	0	
Total For IVZ054										0.00	0	
IVZ055 On 19/08/2021 Spot Bond			4.00000	4.00000	4.00000	99.82496				0.00	0	
Total IVZ055 SPOT										0.00	0	
Total For IVZ055										0.00	0	
IVZ056 On 26/08/2021 Spot Bond			4.00000	4.00000	4.00000	99.74858				0.00	0	
Total IVZ056 SPOT										0.00	0	
Total For IVZ056										0.00	0	
IVZ057 On 02/09/2021 Spot Bond			4.10000	4.10000	4.10000	99.66415				0.00	0	
Total IVZ057 SPOT										0.00	0	
Total For IVZ057										0.00	0	
IVZ058 On 09/09/2021 Spot Bond			4.10000	4.10000	4.10000	99.58610				0.00	0	
Total IVZ058 SPOT										0.00	0	
Total For IVZ058										0.00	0	
IVZ059 On 16/09/2021 Spot Bond			4.10000	4.10000	4.10000	99.50818				0.00	0	
Total IVZ059 SPOT										0.00	0	
Total For IVZ059										0.00	0	
IVZ060 On 23/09/2021 Spot Bond			4.10000	4.10000	4.10000	99.43039				0.00	0	
Total IVZ060 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 IVZ060									0.00	0	
IVZ061 On 28/09/2021 Spot Bond			4.15000	4.15000	4.15000	99.36732			0.00	0	
Total IVZ061 SPOT									0.00	0	
Total For IVZ061									0.00	0	
IVZ062 On 07/10/2021 Spot Bond			4.15000	4.15000	4.15000	99.26638			0.00	0	
Total IVZ062 SPOT									0.00	0	
Total For IVZ062									0.00	0	
IVZ063 On 21/10/2021 Spot Bond			4.15000	4.15000	4.15000	99.10978			0.00	0	
Total IVZ063 SPOT									0.00	0	
Total For IVZ063									0.00	0	
IVZ064 On 28/10/2021 Spot Bond			4.15000	4.15000	4.15000	99.03166			0.00	0	
Total IVZ064 SPOT									0.00	0	
Total For IVZ064									0.00	0	
IVZ065 On 04/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IVZ065 SPOT									0.00	0	
Total For IVZ065									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	100.88854			0.00	0	
Total JPM002 SPOT									0.00	0	
Total For JPM002									0.00	0	
KAP007 On 26/10/2021 Spot Bond			5.94500	103.81204	5.94500	103.74529			0.00	0	
Total KAP007 SPOT									0.00	0	
Total For KAP007									0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.79977			0.00	0	300,000,00
Total KAP012 SPOT									0.00	0	300,000,00
Total For KAP012									0.00	0	300,000,00
KAP013 On 24/05/2022 Spot Bond					0.00000	101.25370			0.00	0	
Total KAP013 SPOT									0.00	0	
Total For KAP013									0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.27038			0.00	0	
Total KAP014 SPOT									0.00	0	
Total For KAP014									0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	98.97151			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 29/04/2022 Spot Bond					0.00000	100.19204				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP016 On 19/10/2023 Spot Bond					0.00000	100.74499				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	100.49242				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.13949				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.91622				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.63500	126.75400	8.63500	126.63759				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	99.39786				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	97.19133				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.92500	104.32785	6.92500	104.25026				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	96.81053				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.94500	107.04412	8.94500	106.94179				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK27 On 23/03/2023 Spot Bond					0.00000	96.34693				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.87000	96.50585	11.87000	96.38497				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.99500	101.21511	9.99500	101.10729				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	99.72838				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	94.02222				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	99.94244				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.53508				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.65202				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	95.23929				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	87.55903				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.34673				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.45500	107.63866	6.45500	107.56395				0.00	0	
Total LGL06 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 LGL06									0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.63530			0.00	0	
Total LGL07 SPOT									0.00	0	
Total For LGL07									0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.93350			0.00	0	
Total LGL08 SPOT									0.00	0	
Total For LGL08									0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.84578			0.00	0	50,000,00
Total LGL09 SPOT									0.00	0	50,000,00
Total For LGL09									0.00	0	50,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	99.80786			0.00	0	
Total LGL10 SPOT									0.00	0	
Total For LGL10									0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.99488			0.00	0	
Total LGL11 SPOT									0.00	0	
Total For LGL11									0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	99.82367			0.00	0	
Total LHL28 SPOT									0.00	0	
Total For LHL28									0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.73239			0.00	0	
Total LRFA3 SPOT									0.00	0	
Total For LRFA3									0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.14661			0.00	0	
Total LRFB3 SPOT									0.00	0	
Total For LRFB3									0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.17859			0.00	0	
Total LRFC3 SPOT									0.00	0	
Total For LRFC3									0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	101.07828			0.00	0	
Total MBF061 SPOT									0.00	0	
Total For MBF061									0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	101.06550			0.00	0	2,569,000,00
Total MBF063 SPOT									0.00	0	2,569,000,00
Total For MBF063									0.00	0	2,569,000,00
MBF06: On 30/09/2022 Spot Bond					0.00000	100.85528			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF065 On 16/09/2021 Spot Bond					0.00000	100.66201				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF066 On 17/11/2021 Spot Bond					0.00000	100.95643				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF067 On 17/11/2023 Spot Bond					0.00000	101.03398				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF068 On 28/05/2022 Spot Bond					0.00000	100.86249				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF069 On 28/05/2024 Spot Bond					0.00000	100.91990				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.72666				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP038 On 23/02/2023 Spot Bond					0.00000	101.01862				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP040 On 27/07/2023 Spot Bond					0.00000	100.13719				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP043 On 27/09/2021 Spot Bond					0.00000	100.58353				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP044 On 27/09/2023 Spot Bond					0.00000	100.93362				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP045 On 26/02/2022 Spot Bond					0.00000	101.22248				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04' On 26/02/2024 Spot Bond					0.00000	100.96467				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04' On 27/03/2022 Spot Bond					0.00000	100.51978				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04' On 27/03/2024 Spot Bond					0.00000	100.53039				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05' On 23/08/2022 Spot Bond					0.00000	101.29739				0.00	0	250,000,00
Total MBP050 SPOT										0.00	0	250,000,00
Total For MBP050										0.00	0	250,000,00
MBP05' On 12/03/2023 Spot Bond					0.00000	101.01952				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05' On 26/03/2024 Spot Bond					0.00000	100.51239				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0' On 12/08/2025 Spot Bond			7.54500	7.54500	7.54500	112.62200				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0' On 12/08/2022 Spot Bond			5.70900	104.90592	5.70900	104.84069		10,477,156,800,000.00		1,835,200,000	13,285,200,00	
Total MMIG05 SPOT								10,477,156,800,000.00		1,835,200,000	13,285,200,00	
Total For MMIG05								10,477,156,800,000.00		1,835,200,000	13,285,200,00	
MMIG0' On 19/10/2028 Spot Bond					0.00000	101.63509				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0' On 18/09/2024 Spot Bond					0.00000	100.74534				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01' On 10/12/2026 Spot Bond					0.00000	100.95052				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02' On 10/12/2026 Spot Bond			8.19500	106.18313	8.19500	106.08997				0.00	0	
Total MML02 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 MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	100.91850				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.44500	100.47659	8.44500	100.39822				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.11161				0.00	0	190,000,00
Total MTN07 SPOT										0.00	0	190,000,00
Total For MTN07										0.00	0	190,000,00
MTN09 On 11/10/2022 Spot Bond					0.00000	101.25301				0.00	160,000,000	80,000,00
Total MTN09 SPOT										0.00	160,000,000	80,000,00
Total For MTN09										0.00	160,000,000	80,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	101.70467				0.00	0	100,000,00
Total MTN10 SPOT										0.00	0	100,000,00
Total For MTN10										0.00	0	100,000,00
MTN12 On 04/06/2023 Spot Bond					0.00000	101.36339				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	99.20586				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	99.94716				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	99.94495				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.77657				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.12306				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.23438				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.89774				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.72635				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.81795				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.13671				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.14500	100.72505	8.14500	100.63769				0.00	0	30,000,00
Total MTN23 SPOT										0.00	0	30,000,00
Total For MTN23										0.00	0	30,000,00
MTN24 On 29/01/2026 Spot Bond					0.00000	100.14742				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.75475				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	100.81772				0.00	300,000,000	629,008,40
Total MTN26 SPOT										0.00	300,000,000	629,008,40
Total For MTN26										0.00	300,000,000	629,008,40
MTN27 On 29/06/2028 Spot Bond					0.00000	100.64287				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.50356				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	101.14005				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR(On 22/11/2022 Spot Bond					0.00000	101.14005				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.22093				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.22086				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.23720				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.74470				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.95722				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.52851				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.64828				0.00	161,295,800	80,647,90
Total N7B25 SPOT										0.00	161,295,800	80,647,90
Total For N7B25										0.00	161,295,800	80,647,90
N7C25 On 20/03/2022 Spot Bond					0.00000	100.83216				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.98828				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.13170				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.19500	104.34101	6.19500	104.27184				0.00	0	
Total NAM01 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 NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.54500	106.65831	6.54500	106.58368				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.07500	105.89653	9.07500	105.79442				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.30216				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.22425				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.10049				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.38479				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.15313				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.11292				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.11000	112.40352	6.11000	112.33001				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.41000	101.63050	5.41000	101.57057				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.41500	109.31190	6.41500	113.95073				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			7.66500	111.84449	7.66500	111.75259				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19 On 01/06/2022 Spot Bond			5.94000	104.70714	5.94000	104.64017				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.98000	115.56874	6.98000	115.48212				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.01000	112.77121	8.01000	112.67497				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.03500	108.39654	5.03500	108.33796				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.68000	117.06958	6.68000	116.98599				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.72000	118.19440	7.72000	118.09712				0.00	0	1,000,000,0€
Total NBK24A SPOT										0.00	0	1,000,000,0€
Total For NBK24A										0.00	0	1,000,000,0€
NBK24I On 11/02/2022 Spot Bond					0.00000	99.93308				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.52000	5.52000	5.52000	112.44699				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.71198				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	34.68901	100.00000	34.38458				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.97094				0.00	0	40,000,0€
Total NBK26B SPOT										0.00	0	40,000,0€
Total For NBK26B										0.00	0	40,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK27 On 10/05/2026 Spot Bond			7.90500	115.40636	7.90500	115.30915				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.47500	108.60916	5.47500	108.54541				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.09000	114.36402	7.09000	114.27744				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.89500	113.11495	5.89500	113.04236				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.57000	110.36905	5.57000	110.30315				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	102.73470				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	101.76615				0.00	0	180,000,00
Total NBK35B SPOT										0.00	0	180,000,00
Total For NBK35B										0.00	0	180,000,00
NBK36 On 10/05/2026 Spot Bond					0.00000	103.82333				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.87000	9.87000	9.87000	73.80178				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.08329				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	101.62626				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.83039				0.00	0	
Total NBK43B 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 NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.91288				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.14503				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.58076				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	99.98361				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.60502				0.00	0	200,000,00
Total NBK49B SPOT										0.00	0	200,000,00
Total For NBK49B										0.00	0	200,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	100.91716				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.27662				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.54212				0.00	0	50,000,00
Total NBK52B SPOT										0.00	0	50,000,00
Total For NBK52B										0.00	0	50,000,00
NBK53I On 21/02/2026 Spot Bond					0.00000	101.67766				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.83055				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK5 On 01/08/2022 Spot Bond					0.00000	100.16874				0.00	0	500,000,00
Total NBK55 SPOT										0.00	0	500,000,00
Total For NBK55										0.00	0	500,000,00
NBK5 On 01/08/2024 Spot Bond					0.00000	100.05531				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.14131				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.45947				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.14392				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.42013				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.06986				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.30002				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.32375				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.73218				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.04000	107.81657	9.04000	107.71301				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.72592				0.00	0	
Total NCLN84 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 NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.07500	107.28160	9.07500	107.17815				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.73218				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.74207				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.75458				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.72355				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.72355				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.06324				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	101.27294				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.28915				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.51313				0.00	0	100,000,00
Total NGL02 SPOT										0.00	0	100,000,00
Total For NGL02										0.00	0	100,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	101.59189				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.01536				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.26106				0.00	160,000,000	80,000,00
Total NGL05 SPOT										0.00	160,000,000	80,000,00
Total For NGL05										0.00	160,000,000	80,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	101.22710				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.82518				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.81433				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	100.82302				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.82347				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.70904				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.11013				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	103.93912				0.00	0	3,000,000,00
Total NGT104 SPOT										0.00	0	3,000,000,00
Total For NGT104										0.00	0	3,000,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	102.25493				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.04523				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 On 19/11/2025 Spot Bond					0.00000	103.73268				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.39895				0.00	0	1,150,000,00
Total NGT108 SPOT										0.00	0	1,150,000,00
Total For NGT108										0.00	0	1,150,000,00
NGT1G On 16/06/2026 Spot Bond					0.00000	101.11963				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.90997				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.55343				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	103.08011				0.00	500,000,000	500,000,00
Total NHM011 SPOT										0.00	500,000,000	500,000,00
Total For NHM011										0.00	500,000,000	500,000,00
NHM01 On 13/06/2022 Spot Bond					0.00000	102.22890				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	101.46773				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.02606				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	99.89651				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	104.37264				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.52063				0.00	0	150,000,00
Total NHM019 SPOT										0.00	0	150,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NHM019										0.00	0	150,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	101.49555				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.97000	4.97000	4.97000	214.09912				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.65000	3.65000	3.65000	201.42940				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.98500	2.98500	2.98500	149.77551				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.44500	3.44500	3.44500	111.59012				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			4.97000	4.97000	4.97000	107.80717				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.09000	3.09000	3.09000	149.25293				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	199.31200	3.45000	199.21609				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.89000	2.89000	2.89000	150.25014				0.00	0	250,000,00
Total NILB13 SPOT										0.00	0	250,000,00
Total For NILB13										0.00	0	250,000,00
NILB14 On 31/03/2028 Spot Bond			3.29500	3.29500	3.29500	205.74553				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.44000	204.06790	3.44000	203.96994				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.08500	106.29397	5.08500	106.22457				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.29357				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.88316				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.34187				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	134.65577				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.96190				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	102.43646				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.65989				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.14200				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.53479				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.42261				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN037 On 28/02/2023 Spot Bond					0.00000	120.98983				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.54646				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.16021				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.13339				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	144.19176				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	99.87927				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	143.98301				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	143.35226				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.81998				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	125.17929				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	101.01066				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	101.42393				0.00	0	
Total NN056 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 NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	98.66343				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	99.54130				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.86332				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.96475				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	102.29245				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.50118				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.21300				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	103.66684				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	117.21000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	113.56000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	119.11000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	117.11000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	117.35311				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	112.20655				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 18/11/2021 Spot Bond					0.00000	101.07652				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	92.90499				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 19/04/2022 Spot Bond					0.00000	104.30894				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	112.20655				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03: On 19/04/2022 Spot Bond					0.00000	104.29460				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF03: On 06/08/2021 Spot Bond					0.00000	100.61286				0.00	0	
Total NNF032 SPOT										0.00	0	
Total For NNF032										0.00	0	
NNF03: On 17/08/2021 Spot Bond					0.00000	101.04682				0.00	0	
Total NNF033 SPOT										0.00	0	
Total For NNF033										0.00	0	
NNF03: On 19/08/2021 Spot Bond					0.00000	100.97368				0.00	0	
Total NNF034 SPOT										0.00	0	
Total For NNF034										0.00	0	
NNF03: On 25/08/2021 Spot Bond					0.00000	100.98414				0.00	0	
Total NNF035 SPOT										0.00	0	
Total For NNF035										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF03(On 25/08/2021 Spot Bond					0.00000	100.98414				0.00	0	
Total NNF036 SPOT										0.00	0	
Total For NNF036										0.00	0	
NNF03(On 01/09/2021 Spot Bond					0.00000	100.87995				0.00	0	
Total NNF037 SPOT										0.00	0	
Total For NNF037										0.00	0	
NNF03(On 14/09/2021 Spot Bond					0.00000	100.66228				0.00	0	
Total NNF038 SPOT										0.00	0	
Total For NNF038										0.00	0	
NNF03(On 29/12/2021 Spot Bond					0.00000	100.51811				0.00	0	
Total NNF039 SPOT										0.00	0	
Total For NNF039										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	132.22820				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04(On 20/10/2021 Spot Bond					0.00000	100.21376				0.00	0	
Total NNF040 SPOT										0.00	0	
Total For NNF040										0.00	0	
NNF04(On 20/10/2021 Spot Bond					0.00000	100.21376				0.00	0	
Total NNF041 SPOT										0.00	0	
Total For NNF041										0.00	0	
NNF04(On 20/07/2026 Spot Bond					0.00000	94.90714				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04(On 26/10/2021 Spot Bond					0.00000	101.13815				0.00	0	
Total NNF043 SPOT										0.00	0	
Total For NNF043										0.00	0	
NNF04(On 29/10/2021 Spot Bond					0.00000	101.11199				0.00	0	
Total NNF044 SPOT										0.00	0	
Total For NNF044										0.00	0	
NNF04(On 29/10/2021 Spot Bond					0.00000	100.09130				0.00	0	
Total NNF045 SPOT										0.00	0	
Total For NNF045										0.00	0	
NNF04(On 04/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	24,000,000.00
Total NNF046 SPOT										0.00	0	24,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NNF046									0.00	0	24,000,000.00
NNF04 On 05/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000,000.00	3,000,000,000	3,000,000,000
Total NNF047 SPOT									10,000,000,000,000.00	3,000,000,000	3,000,000,000
Total For NNF047									10,000,000,000,000.00	3,000,000,000	3,000,000,000
NNF04 On 05/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			200,000,000,000,000.00	2,000,000,000	2,000,000,000
Total NNF048 SPOT									10,000,000,000,000.00	2,000,000,000	2,000,000,000
Total For NNF048									10,000,000,000,000.00	2,000,000,000	2,000,000,000
NNF04 On 08/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NNF049 SPOT									0.00	0	0
Total For NNF049									0.00	0	0
NNF06 On 12/09/2024 Spot Bond					0.00000	109.94856			0.00	0	0
Total NNF06 SPOT									0.00	0	0
Total For NNF06									0.00	0	0
NQ1A1 On 22/05/2052 Spot Bond					0.00000	132.19116			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.64446			0.00	0	0
Total NQ1A24 SPOT									0.00	0	0
Total For NQ1A24									0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.12795			0.00	0	0
Total NQ1A25 SPOT									0.00	0	0
Total For NQ1A25									0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.13004			0.00	0	0
Total NQ1A27 SPOT									0.00	0	0
Total For NQ1A27									0.00	0	0
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.04627			0.00	0	0
Total NQ1A28 SPOT									0.00	0	0
Total For NQ1A28									0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.85451			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.87841			0.00	0	0
Total NQ1B17 SPOT									0.00	0	0
Total For NQ1B17									0.00	0	0
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.21095			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 NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.16031				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.94536				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	114.04154				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.97564				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.61500	109.88714	6.61500	109.80944				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.54000	200.07276	2.54000	199.99611				0.00	0	40,000,00
Total NRA023 SPOT										0.00	0	40,000,00
Total For NRA023										0.00	0	40,000,00
NRA02 On 30/11/2028 Spot Bond			9.35000	117.45033	9.35000	117.33309				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA02 On 30/11/2028 Spot Bond			100.00000	14.57145	100.00000	14.44287				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.99855				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	99.88190				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.89401				0.00	0	77,300,00
Total NTC25 SPOT										0.00	0	77,300,00
Total For NTC25										0.00	0	77,300,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC26 On 07/12/2023 Spot Bond					0.00000	100.72138				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.74631				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.75635				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.72521				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	100.87726				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.24297				0.00	0	19,000,000,0€
Total NTC32 SPOT										0.00	0	19,000,000,0€
Total For NTC32										0.00	0	19,000,000,0€
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.70095				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.88189				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.78500	106.70028	5.78500	106.63417				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.29700	115.69447	7.29700	115.60438				0.00	0	10,830,000,0€
Total OML07 SPOT										0.00	0	10,830,000,0€
Total For OML07										0.00	0	10,830,000,0€
OML09 On 14/09/2022 Spot Bond			5.97500	109.54764	5.97500	109.47756				0.00	0	
Total OML09 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 OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.62500	117.47333	7.62500	117.37781				0.00	0	720,000,00
Total OML10 SPOT										0.00	0	720,000,00
Total For OML10										0.00	0	720,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.73851				0.00	160,000,000	80,000,00
Total OML11 SPOT										0.00	160,000,000	80,000,00
Total For OML11										0.00	160,000,000	80,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	101.32352				0.00	0	450,000,00
Total OML12 SPOT										0.00	0	450,000,00
Total For OML12										0.00	0	450,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	101.17041				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.14762				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.26557				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.05407				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	101.07274				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.43341				0.00	160,000,000	80,000,00
Total PMM53 SPOT										0.00	160,000,000	80,000,00
Total For PMM53										0.00	160,000,000	80,000,00
PMM55 On 28/08/2021 Spot Bond					0.00000	101.03450				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.17856				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.32774				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.34905				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.37035				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.34000	115.22030	7.29500	115.34343			301,948,491,378,100.00	1,403,535,216,809	305,777,730,40	
Total R186 SPOT									11,948,491,378,100.00	403,535,216,809	305,777,730,40	
Total For R186									11,948,491,378,100.00	403,535,216,809	305,777,730,40	
R197 On 07/12/2023 Spot Bond			1.32000	322.40663	1.34000	322.18397			8,553,600,000,000.00	6,480,000,000	37,408,138,70	
Total R197 SPOT									8,553,600,000,000.00	6,480,000,000	37,408,138,70	
Total For R197									8,553,600,000,000.00	6,480,000,000	37,408,138,70	
R202 On 07/12/2033 Spot Bond			3.97000	236.11422	3.97000	235.98746			44,265,500,000,000.00	11,150,000,000	162,067,855,60	
Total R202 SPOT									14,265,500,000,000.00	11,150,000,000	162,067,855,60	
Total For R202									14,265,500,000,000.00	11,150,000,000	162,067,855,60	
R2023 On 28/02/2023 Spot Bond			4.97500	107.53671	4.94500	107.52529			691,850,365,000,000.00	139,065,400,000	918,585,194,50	
Total R2023 SPOT									11,850,365,000,000.00	139,065,400,000	918,585,194,50	
Total For R2023									11,850,365,000,000.00	139,065,400,000	918,585,194,50	
R2030 On 31/01/2030 Spot Bond			8.85500	95.19131	8.80000	95.41516			683,606,127,046,000.00	528,922,205,200	1,751,389,961,70	
Total R2030 SPOT									13,606,127,046,000.00	528,922,205,200	751,389,961,70	
Total For R2030									13,606,127,046,000.00	528,922,205,200	751,389,961,70	
R2032 On 31/03/2032 Spot Bond			9.57500	94.23369	9.53500	94.38574			063,184,696,500,000.00	737,669,420,000	1,568,510,177,10	
Total R2032 SPOT									13,184,696,500,000.00	737,669,420,000	568,510,177,10	
Total For R2032									13,184,696,500,000.00	737,669,420,000	568,510,177,10	
R2035 On 28/02/2035 Spot Bond			10.16500	94.53831	10.10000	94.87873			511,561,641,965,000.00	443,832,921,000	1,256,755,332,10	
Total R2035 SPOT									11,561,641,965,000.00	443,832,921,000	256,755,332,10	
Total For R2035									11,561,641,965,000.00	443,832,921,000	256,755,332,10	
R2037 On 31/01/2037 Spot Bond			10.42000	85.62643	10.35500	85.97351			912,991,303,814,000.00	279,557,706,700	1,251,242,293,10	
Total R2037 SPOT									12,991,303,814,000.00	279,557,706,700	251,242,293,10	
Total For R2037									12,991,303,814,000.00	279,557,706,700	251,242,293,10	
R2040 On 31/01/2040 Spot Bond			10.58500	87.49230	10.50500	87.97569			404,896,062,497,000.00	510,618,428,200	1,487,727,557,90	
Total R2040 SPOT									14,896,062,497,000.00	510,618,428,200	487,727,557,90	
Total For R2040									14,896,062,497,000.00	510,618,428,200	487,727,557,90	

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 31/01/2044 Spot Bond			10.65500	84.08760	10.57000	84.61975		677,687,641,950,000.00	626,718,690,000	449,732,423,50	
Total R2044 SPOT								'7,687,641,950,000.00	626,718,690,000	449,732,423,50	
Total For R2044								'7,687,641,950,000.00	626,718,690,000	449,732,423,50	
R2048 On 28/02/2048 Spot Bond			10.58000	87.68657	10.50000	88.19983		678,122,440,000,000.00	1,765,418,000,000	295,677,800,00	
Total R2048 SPOT								'8,122,440,000,000.00	765,418,000,000	295,677,800,00	
Total For R2048								'8,122,440,000,000.00	765,418,000,000	295,677,800,00	
R209 On 31/03/2036 Spot Bond			10.15500	72.80364	10.10000	73.05034		157,583,937,500,000.00	409,412,500,000	741,032,432,70	
Total R209 SPOT								57,583,937,500,000.00	409,412,500,000	741,032,432,70	
Total For R209								57,583,937,500,000.00	409,412,500,000	741,032,432,70	
R210 On 31/03/2028 Spot Bond			2.88500	210.95128	2.94000	210.16779		91,081,181,000,000.00	31,570,600,000	79,753,329,00	
Total R210 SPOT								11,081,181,000,000.00	31,570,600,000	79,753,329,00	
Total For R210								11,081,181,000,000.00	31,570,600,000	79,753,329,00	
R212 On 31/01/2022 Spot Bond			0.84000	173.14786	0.86000	173.09660		72,471,000,000,000.00	86,275,000,000	179,464,700,00	
Total R212 SPOT								'2,471,000,000,000.00	86,275,000,000	179,464,700,00	
Total For R212								'2,471,000,000,000.00	86,275,000,000	179,464,700,00	
R213 On 28/02/2031 Spot Bond			9.20500	89.27390	9.16500	89.41486		892,265,332,860,000.00	205,569,292,000	466,254,198,50	
Total R213 SPOT								12,265,332,860,000.00	205,569,292,000	466,254,198,50	
Total For R213								12,265,332,860,000.00	205,569,292,000	466,254,198,50	
R214 On 28/02/2041 Spot Bond			10.61500	69.23293	10.51500	69.75529		044,827,551,887,000.00	286,841,973,800	612,383,172,80	
Total R214 SPOT								14,827,551,887,000.00	286,841,973,800	612,383,172,80	
Total For R214								14,827,551,887,000.00	286,841,973,800	612,383,172,80	
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.68084		0.00	0	0	
Total RDFB08 SPOT								0.00	0	0	
Total For RDFB08								0.00	0	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.99726		0.00	0	0	
Total RDFB09 SPOT								0.00	0	0	
Total For RDFB09								0.00	0	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.59404		0.00	0	0	
Total RDFB11 SPOT								0.00	0	0	
Total For RDFB11								0.00	0	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.11100		0.00	0	0	
Total RDFB12 SPOT								0.00	0	0	
Total For RDFB12								0.00	0	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.91888		0.00	0	0	
Total RDFB14 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 RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.08419				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.93648				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.15975				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	96.69823				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.83413				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.66138				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.69194				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.57053				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.17505				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.61208				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	99.99952				0.00	0	1,000,000,00
Total RDFB26 SPOT										0.00	0	1,000,000,00
Total For RDFB26										0.00	0	1,000,000,00
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.17540				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.44167				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2021 Spot Bond					0.00000	100.79207				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	99.95281				0.00	0	200,000,0€
Total RED151 SPOT										0.00	0	200,000,0€
Total For RED151										0.00	0	200,000,0€
RED16 On 07/12/2021 Spot Bond					0.00000	101.51839				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.20216				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.43710				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	99.94060				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	99.91674				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED60 On 09/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	5,000,000,0€	
Total RED603 SPOT									10,000,000,000,000.00	10,000,000,000	5,000,000,0€	
Total For RED603									10,000,000,000,000.00	10,000,000,000	5,000,000,0€	
RED70 On 17/04/2023 Spot Bond					0.00000	100.50929				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.57458				0.00	0	200,000,0€
Total RED705 SPOT										0.00	0	200,000,0€
Total For RED705										0.00	0	200,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
RES35 On 25/08/2021 Spot Bond					0.00000	101.17411				0.00	800,000,000	400,000,000
Total RES35 SPOT										0.00	800,000,000	400,000,000
Total For RES35										0.00	800,000,000	400,000,000
RES40 On 13/10/2022 Spot Bond					0.00000	100.36603				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.02865				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.20484				0.00	160,000,000	80,000,000
Total RES49 SPOT										0.00	160,000,000	80,000,000
Total For RES49										0.00	160,000,000	80,000,000
RES50 On 22/10/2023 Spot Bond					0.00000	100.24360				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	99.94405				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.59500	107.77786	6.59500	107.70146				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.25500	96.72284	11.25500	96.60715				0.00	0	420,000,000
Total RW28 SPOT										0.00	0	420,000,000
Total For RW28										0.00	0	420,000,000
RW31 On 30/06/2031 Spot Bond			10.50500	102.26416	10.50500	102.14980				0.00	0	3,100,000,000
Total RW31 SPOT										0.00	0	3,100,000,000
Total For RW31										0.00	0	3,100,000,000
RWL26 On 30/06/2026 Spot Bond					0.00000	100.69584				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			9.49000	102.13701	9.49000	102.03356				0.00	0	
Total RWL28 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 RWL28									0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.10500	107.29816	5.10500	107.23938			0.00	0	
Total SBK23 SPOT									0.00	0	
Total For SBK23									0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.05701			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.05986			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.05000	114.31646	7.05000	114.23040			0.00	0	
Total SBS20 SPOT									0.00	0	
Total For SBS20									0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.72329			0.00	0	400,000,00
Total SBS21 SPOT									0.00	0	400,000,00
Total For SBS21									0.00	0	400,000,00
SBS27 On 20/02/2024 Spot Bond			5.96000	109.37656	5.96000	114.35910			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.13500	105.95650	7.13500	105.87579			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.50000	112.20354	7.50000	112.11329			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.28500	114.56149	6.28500	114.48445			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.50000	108.21823	6.50000	108.14301			0.00	0	
Total SBS38 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.43000	107.94806	8.43000	107.85122			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.02000	103.18627	4.02000	103.14131				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.21000	108.14966	5.21000	108.08922				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.80500	116.54536	6.80500	116.46062				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.61500	118.33817	7.61500	118.24208				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.38500	107.41170	5.38500	107.34865				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	100.93913				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.47131				0.00	0	50,000,0€
Total SBS49 SPOT										0.00	0	50,000,0€
Total For SBS49										0.00	0	50,000,0€
SBS50 On 31/01/2022 Spot Bond			4.61500	102.47306	4.61500	102.42237				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.96000	5.96000	5.96000	108.84495				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.69920				0.00	0	90,000,0€
Total SBS52 SPOT										0.00	0	90,000,0€
Total For SBS52										0.00	0	90,000,0€
SBS53 On 03/05/2027 Spot Bond					0.00000	102.83839				0.00	0	338,500,0€
Total SBS53 SPOT										0.00	0	338,500,0€
Total For SBS53										0.00	0	338,500,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS55 On 12/06/2022 Spot Bond					0.00000	101.52400				0.00	80,000,000	600,000,00
Total SBS55 SPOT										0.00	80,000,000	600,000,00
Total For SBS55										0.00	80,000,000	600,000,00
SBS56 On 12/06/2022 Spot Bond			4.89000	104.72826	4.89000	104.67298				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.37087				0.00	90,000,000	90,000,00
Total SBS57 SPOT										0.00	90,000,000	90,000,00
Total For SBS57										0.00	90,000,000	90,000,00
SBS58 On 12/06/2027 Spot Bond					0.00000	103.72429				0.00	0	60,000,00
Total SBS58 SPOT										0.00	0	60,000,00
Total For SBS58										0.00	0	60,000,00
SBS60 On 18/01/2023 Spot Bond					0.00000	100.76948				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.61123				0.00	270,000,000	270,000,00
Total SBS62 SPOT										0.00	270,000,000	270,000,00
Total For SBS62										0.00	270,000,000	270,000,00
SBS63 On 31/01/2026 Spot Bond					0.00000	100.64161				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.21153				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.47170				0.00	60,000,000	60,000,00
Total SBS65 SPOT										0.00	60,000,000	60,000,00
Total For SBS65										0.00	60,000,000	60,000,00
SBS66 On 26/06/2022 Spot Bond					0.00000	100.80809				0.00	40,000,000	40,000,00
Total SBS66 SPOT										0.00	40,000,000	40,000,00
Total For SBS66										0.00	40,000,000	40,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	101.50393				0.00	0	400,000,00
Total SBS67 SPOT										0.00	0	400,000,00
Total For SBS67										0.00	0	400,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	101.30053				0.00	0	
Total SBS68 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 SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.97937				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS111 On 07/12/2023 Spot Bond			1.76800	319.26633	1.76800	319.17063				0.00	0	
Total SBS111 SPOT										0.00	0	
Total For SBS111										0.00	0	
SBS114 On 07/12/2033 Spot Bond			4.92000	4.92000	4.92000	215.13404				0.00	0	
Total SBS114 SPOT										0.00	0	
Total For SBS114										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.23759				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.29939				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.17127				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	104.21841				0.00	0	33,000,00
Total SBT104 SPOT										0.00	0	33,000,00
Total For SBT104										0.00	0	33,000,00
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	17,000,00
Total SBT105 SPOT										0.00	0	17,000,00
Total For SBT105										0.00	0	17,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	102.25636				0.00	0	3,900,000,00
Total SBT201 SPOT										0.00	0	3,900,000,00
Total For SBT201										0.00	0	3,900,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	101.18511				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.04500	108.95044	7.04500	108.86802				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.84993				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.46429				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	107.69028				0.00	160,000,000	80,000,000
Total SBT207 SPOT										0.00	160,000,000	80,000,000
Total For SBT207										0.00	160,000,000	80,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	102.13606				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.71501				0.00	0	10,000,000,000
Total SBT209 SPOT										0.00	0	10,000,000,000
Total For SBT209										0.00	0	10,000,000,000
SGI006 On 11/07/2022 Spot Bond					0.00000	99.64685				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	99.86635				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	99.85392				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.86014				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.01565				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	99.85474				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB2 On 15/08/2021 Spot Bond					0.00000	99.84718				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.84530				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	99.85884				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.84530				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	99.82239				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.82914				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.37324				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.83991				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.74500	111.65898	6.74500	111.57805				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.28014				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.05095				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.90406				0.00	0	28,038,80
Total SOLB01 SPOT										0.00	0	28,038,80

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 SOLB01										0.00	0	28,038,80
SPDA1 On 21/08/2021 Spot Bond					0.00000	101.17377				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.56184				0.00	0	50,000,00
Total SPDA12 SPOT										0.00	0	50,000,00
Total For SPDA12										0.00	0	50,000,00
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.08690				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.16217				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.66035				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.78776				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.76461				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.99384				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.51351				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.44397				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.11994				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.88086				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.22899				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.57111				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.64500	3.64500	3.64500	146.52589				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.27000	115.55262	7.27000	115.46247				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			8.65500	92.47963	8.65500	92.39450				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.22160				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.37253				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.34500	110.07423	6.34500	109.99912				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.92000	108.57301	4.92000	108.50402				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.59625				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.06613				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04: On 05/04/2027 Spot Bond					0.00000	100.96772				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			2.37000	2.37000	2.37000	314.99217				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.16947				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.01431				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.42542				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.03000	3.03000	3.03000	149.55129			5,891,666,665,320.00	1,944,444,444	972,222,222	
Total SSN062 SPOT									5,891,666,665,320.00	1,944,444,444	972,222,222	
Total For SSN062									5,891,666,665,320.00	1,944,444,444	972,222,222	
SSN06: On 31/01/2038 Spot Bond			5.12000	5.12000	5.12000	105.74843			0.00	0		
Total SSN063 SPOT									0.00	0		
Total For SSN063									0.00	0		
SSN06: On 31/03/2029 Spot Bond			3.99000	3.99000	3.99000	107.44836			0.00	0		
Total SSN064 SPOT									0.00	0		
Total For SSN064									0.00	0		
SSN06: On 31/03/2028 Spot Bond			4.12000	4.12000	4.12000	195.87368			0.00	0		
Total SSN065 SPOT									0.00	0		
Total For SSN065									0.00	0		
SSN06: On 28/05/2023 Spot Bond					0.00000	101.08812			0.00	0		
Total SSN068 SPOT									0.00	0		
Total For SSN068									0.00	0		
SSN06: On 28/05/2023 Spot Bond					0.00000	101.06710			0.00	0		
Total SSN069 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 SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	101.01542				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.81467				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.79485				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	100.72225				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.38104				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.13007				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.88483				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.01408				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.84500	4.84500	4.84500	216.69776				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.54703				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.31815				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.88246				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	101.15171				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.95501				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.46500	91.80466	9.46500	91.71243				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.91984				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.87200				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.16500	94.63198	4.16500	195.35102				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.02500	88.78400	5.02500	212.96761				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 04/02/2022 Spot Bond					0.00000	100.02452				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	99.94813				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	

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	100.73436				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN113 On 10/08/2021 Spot Bond					0.00000	99.94739				0.00	0	
Total SSN113 SPOT										0.00	0	
Total For SSN113										0.00	0	
SSN114 On 11/08/2021 Spot Bond					0.00000	99.93520				0.00	0	
Total SSN114 SPOT										0.00	0	
Total For SSN114										0.00	0	
SSN115 On 11/08/2021 Spot Bond					0.00000	99.93520				0.00	0	
Total SSN115 SPOT										0.00	0	
Total For SSN115										0.00	0	
SSN116 On 19/08/2021 Spot Bond					0.00000	101.04870				0.00	0	
Total SSN116 SPOT										0.00	0	
Total For SSN116										0.00	0	
SSN117 On 19/08/2021 Spot Bond					0.00000	101.02497				0.00	0	
Total SSN117 SPOT										0.00	0	
Total For SSN117										0.00	0	
SSN118 On 07/09/2021 Spot Bond					0.00000	100.81361				0.00	0	
Total SSN118 SPOT										0.00	0	
Total For SSN118										0.00	0	
SSN119 On 09/09/2021 Spot Bond					0.00000	100.74097				0.00	0	
Total SSN119 SPOT										0.00	0	
Total For SSN119										0.00	0	
SSN120 On 11/09/2021 Spot Bond					0.00000	100.67223				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN121 On 31/08/2024 Spot Bond					0.00000	100.06319				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.86500	107.17324	7.86500	107.08292			314,600,000,000.00		40,000,000	40,000,000
Total SZ25 SPOT									314,600,000,000.00		40,000,000	40,000,000
Total For SZ25									314,600,000,000.00		40,000,000	40,000,000
T14A11 On 21/11/2021 Spot Bond					0.00000	101.15420				0.00	0	
Total T14A11 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 T14A11									0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.06500	103.38902	4.06500	103.34350			0.00	0	
Total T14A12 SPOT									0.00	0	
Total For T14A12									0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.98583			0.00	0	
Total T16OM2 SPOT									0.00	0	
Total For T16OM2									0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.94373			0.00	0	
Total T16OM3 SPOT									0.00	0	
Total For T16OM3									0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.04267			0.00	0	
Total T17A11 SPOT									0.00	0	
Total For T17A11									0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.09091			0.00	0	
Total T17A21 SPOT									0.00	0	
Total For T17A21									0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	103.33628	7.21000	103.23873			0.00	0	
Total T17A31 SPOT									0.00	0	
Total For T17A31									0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.14225			0.00	0	220,000,00
Total TFS142 SPOT									0.00	0	220,000,00
Total For TFS142									0.00	0	220,000,00
TFS14E On 20/03/2022 Spot Bond					0.00000	101.12933			0.00	0	
Total TFS145 SPOT									0.00	0	
Total For TFS145									0.00	0	
TFS14E On 12/10/2022 Spot Bond					0.00000	100.72126			0.00	0	95,000,00
Total TFS148 SPOT									0.00	0	95,000,00
Total For TFS148									0.00	0	95,000,00
TFS14E On 31/10/2021 Spot Bond					0.00000	100.05467			0.00	0	
Total TFS149 SPOT									0.00	0	
Total For TFS149									0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.02838			0.00	0	
Total TFS154 SPOT									0.00	0	
Total For TFS154									0.00	0	
TFS15E On 03/09/2021 Spot Bond					0.00000	100.86580			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.45198				0.00	0	50,000,0€
Total TFS156 SPOT										0.00	0	50,000,0€
Total For TFS156										0.00	0	50,000,0€
TFS157 On 16/11/2023 Spot Bond					0.00000	100.45354				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.75404				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.11227				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	101.13908				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.56513				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.40978				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.79057				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.11639				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.29643				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14A On 21/11/2021 Spot Bond					0.00000	101.18366				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.06500	103.85764	4.06500	103.81191				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	101.35977				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.05000	103.49221	4.05000	103.44682				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.31198				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.30721				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.22363				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.56281				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.55002				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.34984				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	102.04758				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	102.37747				0.00	0	
Total TH14D2 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 TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.23247				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.12454				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.02613				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.03754				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.08270				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.03639				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.17951				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.41070				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.45409				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.27841				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.62012				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.22791				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.80043				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.08858				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.67590				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.20283				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.98055				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	103.98195	8.49000	103.88646				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.29147				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.10164				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.04901				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.09532				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	102.70263	5.76000	102.63821				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16B On 21/08/2024 Spot Bond					0.00000	101.14162				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.21738				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.22159				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.20686				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.30785				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.28050				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.65906				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.83771				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.73263				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.18555				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.26125				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.64796				0.00	0	
Total TH17D1 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 TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.93118				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.72920				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.04500	106.93360	6.04500	106.86440				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.14500	110.70129	7.14500	110.61685				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.88788				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.48827				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.74500	107.58008	7.74500	107.49078				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.79625				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.71255				0.00	160,000,000	80,000,000
Total TL30 SPOT										0.00	160,000,000	80,000,000
Total For TL30										0.00	160,000,000	80,000,000
TL31 On 10/06/2026 Spot Bond					0.00000	101.05506				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	99.94541				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.64500	111.30943	6.64500	111.23037				0.00	0	3,218,430,000

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 TN23 SPOT										0.00	0	3,218,430,00
Total For TN23										0.00	0	3,218,430,00
TN23/R On 06/11/2023 Spot Bond			100.00000	27.85819	100.00000	27.61371				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.24500	103.99440	8.24500	108.63783		31,001,200,000,000.00		3,760,000,000	11,744,110,30	
Total TN25 SPOT								11,001,200,000,000.00		3,760,000,000	11,744,110,30	
Total For TN25								11,001,200,000,000.00		3,760,000,000	11,744,110,30	
TN25/R On 19/08/2025 Spot Bond			100.00000	12.77107	100.00000	17.27081				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.18000	100.79210	9.18000	100.69382		9,180,000,000,000.00		1,000,000,000	14,435,627,10	
Total TN27 SPOT								9,180,000,000,000.00		1,000,000,000	14,435,627,10	
Total For TN27								9,180,000,000,000.00		1,000,000,000	14,435,627,10	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.37283	100.00000	11.27303				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.43000	103.90599	10.43000	103.79060				0.00	0	3,640,000,00
Total TN30 SPOT										0.00	0	3,640,000,00
Total For TN30										0.00	0	3,640,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	119.52717	8.00000	119.42474				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.77500	95.84550	11.77500	95.72572				0.00	0	3,880,000,00
Total TN40 SPOT										0.00	0	3,880,000,00
Total For TN40										0.00	0	3,880,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	103.58160	10.75000	103.46313				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.02777				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.03938				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A3` On 20/06/2026 Spot Bond			7.61000	101.96979	7.61000	100.96372				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM` On 20/06/2022 Spot Bond					0.00000	100.88495				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TRA3A` On 14/11/2022 Spot Bond					0.00000	100.33512				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A` On 14/11/2022 Spot Bond			6.05500	105.70243	6.05500	105.63391				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A` On 14/11/2022 Spot Bond					0.00000	101.23074				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B` On 14/11/2022 Spot Bond					0.00000	101.58857				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B` On 14/11/2022 Spot Bond					0.00000	100.72185				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A` On 13/04/2022 Spot Bond					0.00000	100.35239				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A` On 13/04/2024 Spot Bond					0.00000	100.37041				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A` On 13/04/2024 Spot Bond			6.34500	109.96719	6.34500	109.89215				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A` On 13/04/2022 Spot Bond					0.00000	100.35239				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A` On 13/04/2024 Spot Bond					0.00000	100.37041				0.00	0	
Total TRA4A7 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 TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	102.78196	8.62000	102.68720				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.80777				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.21917				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.17807				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.49976				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP25 On 06/09/2021 Spot Bond					0.00000	99.48149				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	99.54377				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25 On 29/11/2021 Spot Bond					0.00000	98.69599				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25 On 14/02/2022 Spot Bond					0.00000	97.52248				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP25 On 11/03/2022 Spot Bond					0.00000	97.05661				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25 On 16/03/2022 Spot Bond					0.00000	96.93827				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25 On 11/05/2022 Spot Bond					0.00000	96.31051				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TU1A11 _{On} 31/01/2025 Spot Bond					0.00000	100.74617				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 _{On} 31/01/2025 Spot Bond					0.00000	100.08481				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 _{On} 31/01/2025 Spot Bond					0.00000	100.83307				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC37 _{On} 06/08/2021 Spot Bond					0.00000	101.79173				0.00	0	
Total TWC373 SPOT										0.00	0	
Total For TWC373										0.00	0	
TWC37 _{On} 16/08/2021 Spot Bond					0.00000	101.63895				0.00	22,100,000,000	22,100,000,000
Total TWC374 SPOT										0.00	22,100,000,000	22,100,000,000
Total For TWC374										0.00	22,100,000,000	22,100,000,000
TWC37 _{On} 26/08/2021 Spot Bond					0.00000	101.63895				0.00	0	
Total TWC375 SPOT										0.00	0	
Total For TWC375										0.00	0	
TWC37 _{On} 09/09/2021 Spot Bond					0.00000	100.63762				0.00	0	
Total TWC376 SPOT										0.00	0	
Total For TWC376										0.00	0	
TWC37 _{On} 16/09/2021 Spot Bond					0.00000	100.55932				0.00	0	
Total TWC377 SPOT										0.00	0	
Total For TWC377										0.00	0	
TWC37 _{On} 08/10/2021 Spot Bond					0.00000	100.89644				0.00	0	
Total TWC378 SPOT										0.00	0	
Total For TWC378										0.00	0	
TWC37 _{On} 14/10/2021 Spot Bond					0.00000	100.78304				0.00	0	
Total TWC379 SPOT										0.00	0	
Total For TWC379										0.00	0	
TWC38 _{On} 20/10/2021 Spot Bond					0.00000	100.63762				0.00	0	
Total TWC380 SPOT										0.00	0	
Total For TWC380										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC38 On 28/10/2021 Spot Bond					0.00000	101.13527				0.00	0	
Total TWC381 SPOT										0.00	0	
Total For TWC381										0.00	0	
TWC38 On 05/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TWC382 SPOT										0.00	0	
Total For TWC382										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.71000	110.52056	9.71000	110.40672				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.16650				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.31054				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.37701				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.66499				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.42244				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.22795				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	101.04942				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.08408				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	99.86934				0.00	0	
Total VKE15 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	99.86388				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.56955				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.79792				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT												
Total for SPOT :												
Total Futures												
Total Options												
Grand Total:												